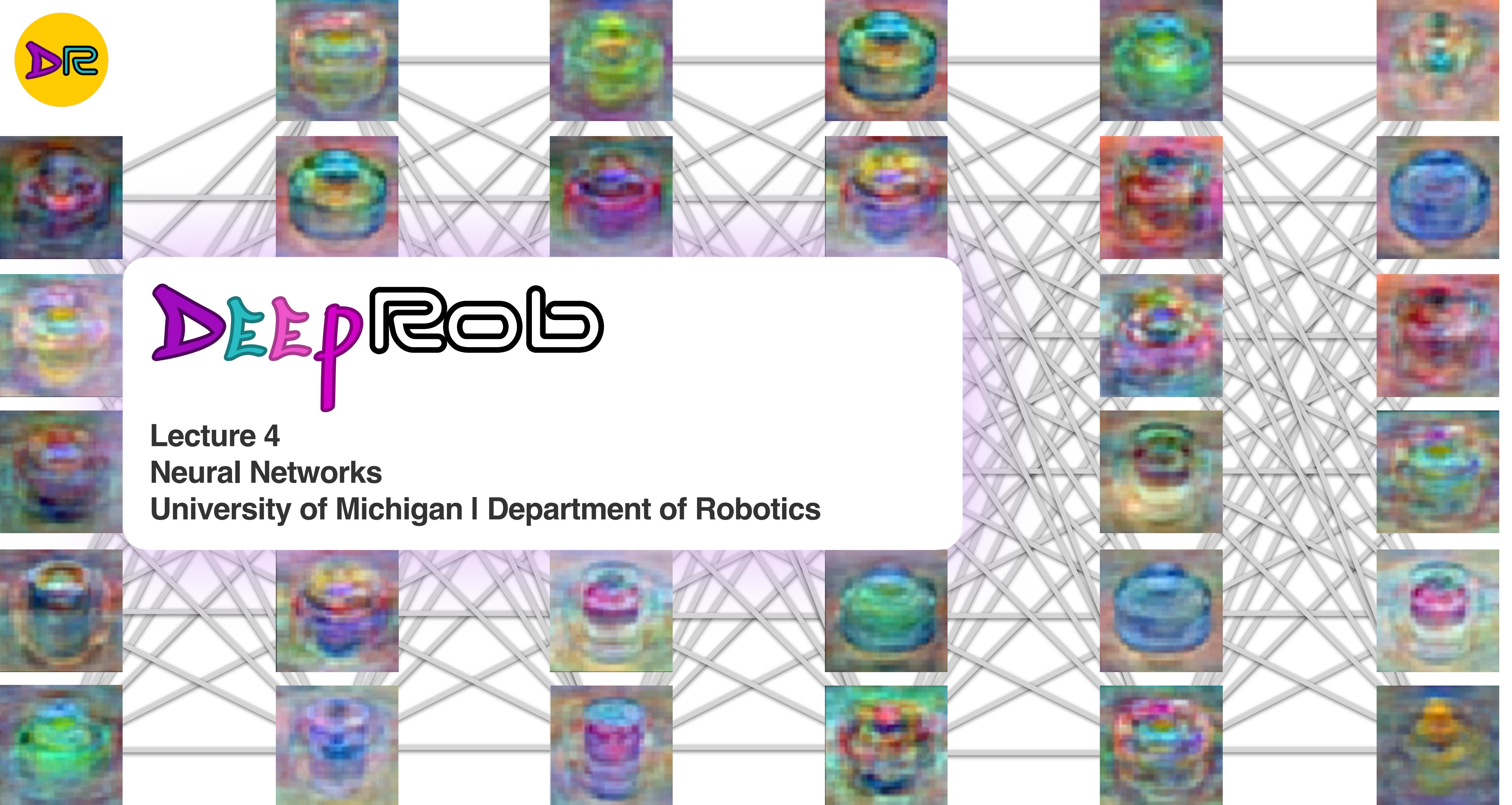




DEEP Rob

Lecture 4
Neural Networks
University of Michigan | Department of Robotics





Recap: Regularization

Loss Function

$$L(W) = \boxed{\frac{1}{N} \sum_{i=1}^N L_i(f(x_i, W), y_i)} + \boxed{\lambda R(W)}$$

Data Loss

Regularization

Simple examples:

“Ridge regression”

L2 regularization: $R(W) = \sum_{k,l} W_{k,l}^2$

“LASSO regression”

L1 regularization: $R(W) = \sum_{k,l} |W_{k,l}|$



Recap: Regularization

Example:

$$x = [1, 1, 1, 1]$$

$$w_1 = [1, 0, 0, 0]$$

$$w_2 = [0.25, 0.25, 0.25, 0.25]$$

L2 Regularization

$$R(W) = \sum_{k,l} w_{k,l}^2$$

Tend to shrink coefficients **Evenly**

$$w_1^T x = w_2^T x = 1$$

Same predictions, so data loss will always be the same



Recap: Regularization

Loss Function

$$L(W) = \boxed{\frac{1}{N} \sum_{i=1}^N L_i(f(x_i, W), y_i)} + \boxed{\lambda R(W)}$$

Data Loss

Regularization

Simple examples:

“Ridge regression”

L2 regularization: $R(W) = \sum_{k,l} W_{k,l}^2$

“LASSO regression”

L1 regularization: $R(W) = \sum_{k,l} |W_{k,l}|$

Useful for feature selection



How to find a good W^* ?

Optimization

$$w^* = \arg \min_w L(w)$$

Gradient Descent



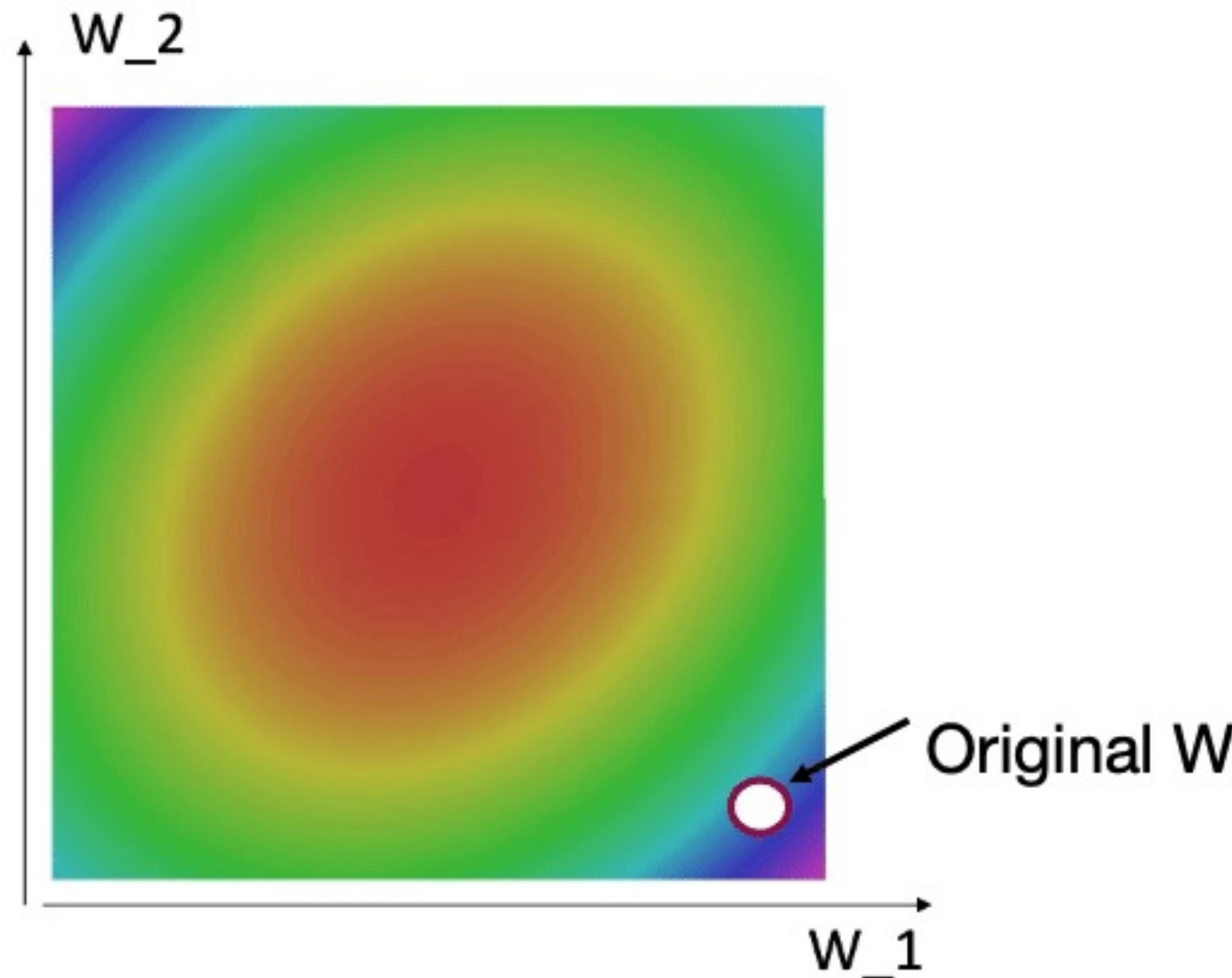
Numeric gradient:
approximate, slow, easy to write

Analytic gradient: exact, fast, error-prone

$$\lim_{h \rightarrow 0} \frac{f(x + h) - f(x)}{h}$$



Recap: Optimization



SGD

$$w_{t+1} = w_t - \alpha \nabla L(w_t)$$

```
for t in range(num_steps):  
    dw = compute_gradient(w)  
    w -= learning_rate * dw
```

SGD + Momentum

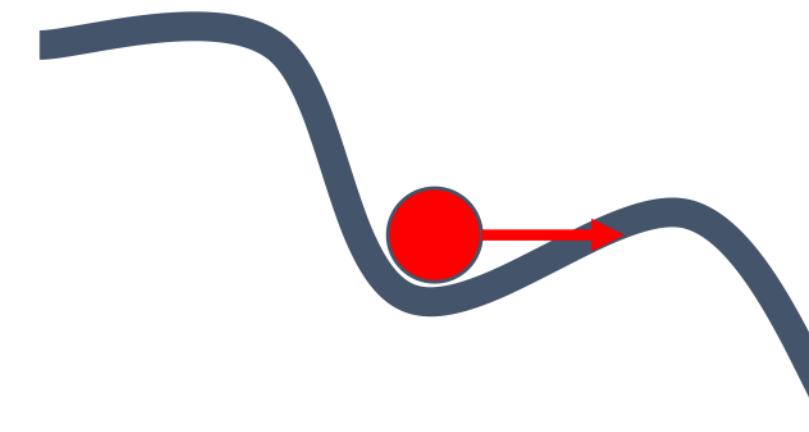
$$v_{t+1} = \rho v_t + \nabla L(w_t)$$

$$w_{t+1} = w_t - \alpha v_{t+1}$$



SGD + Momentum

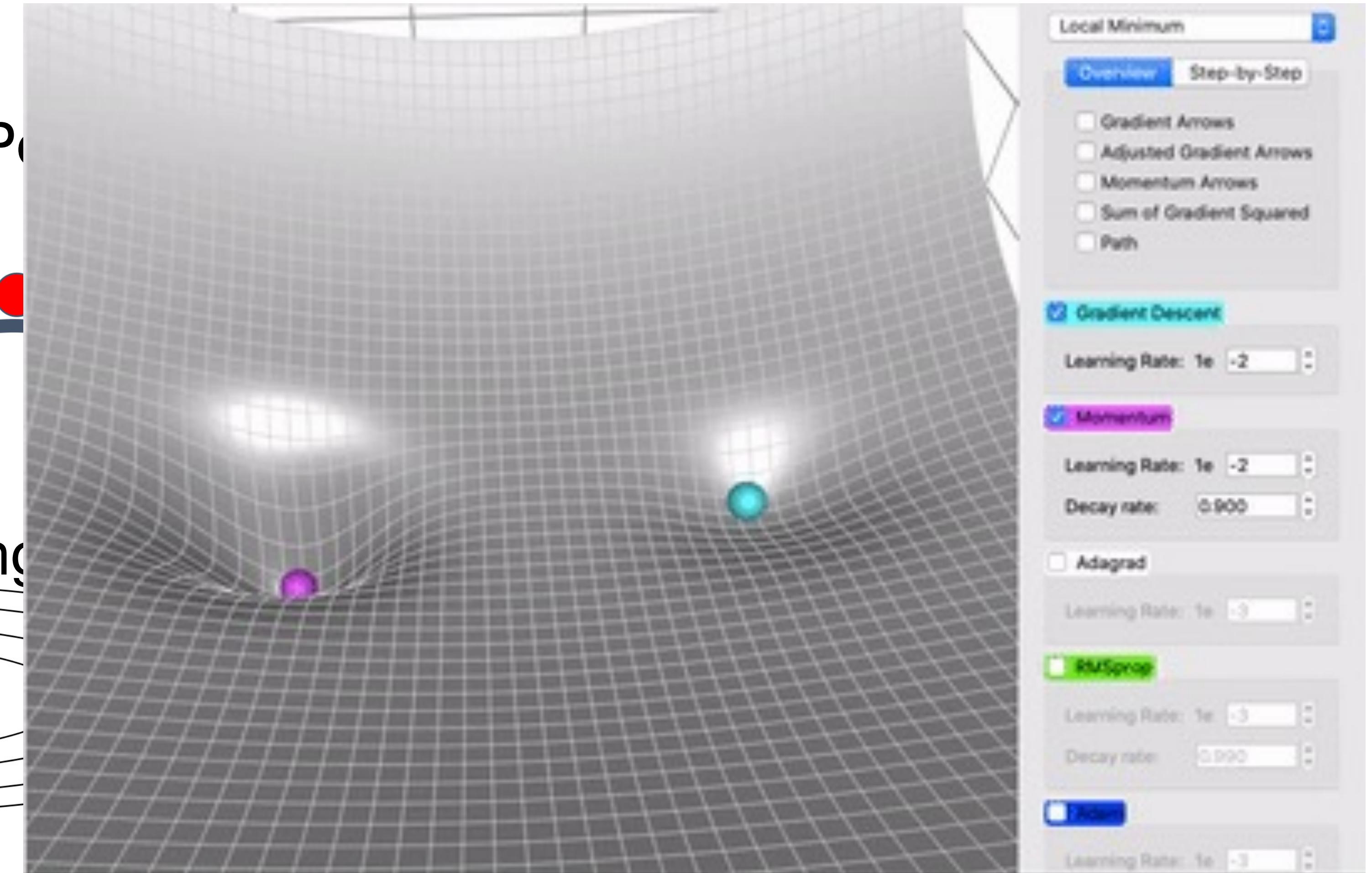
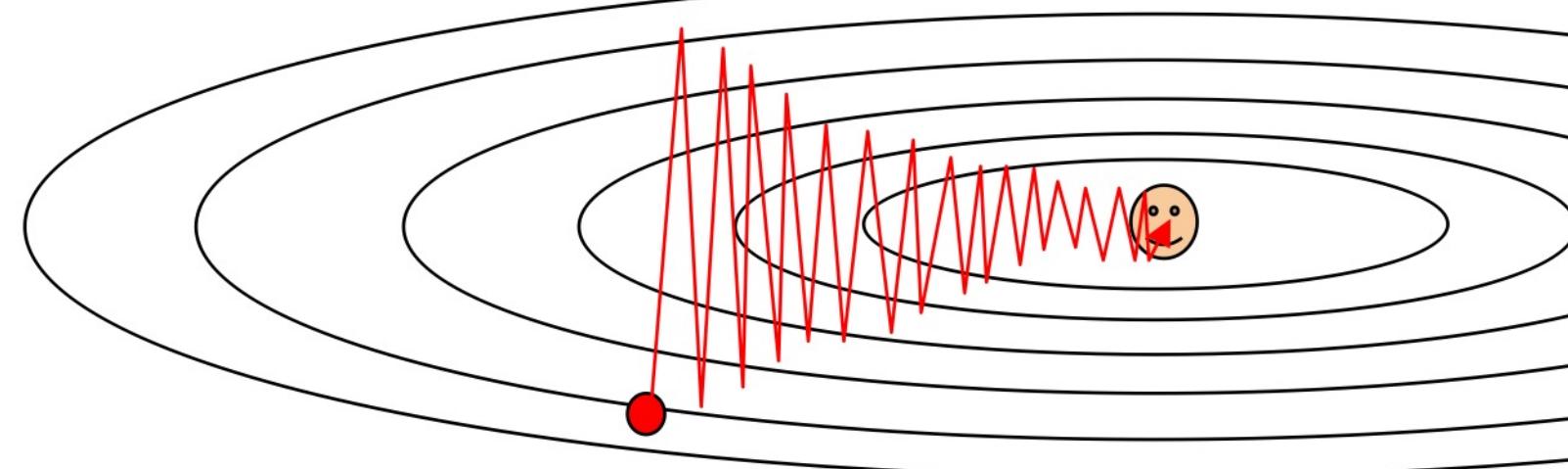
Local Minima



Saddle Point



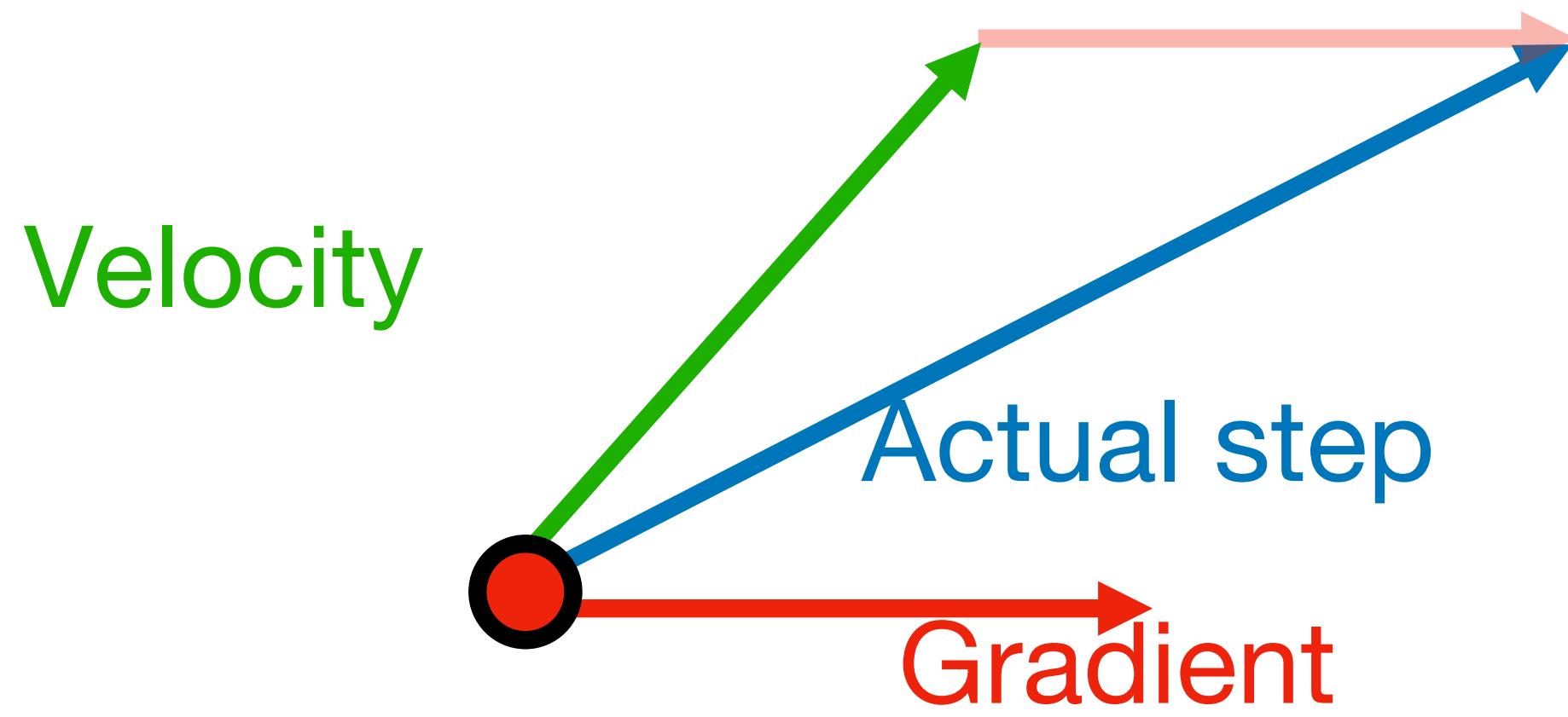
Poor Conditioning





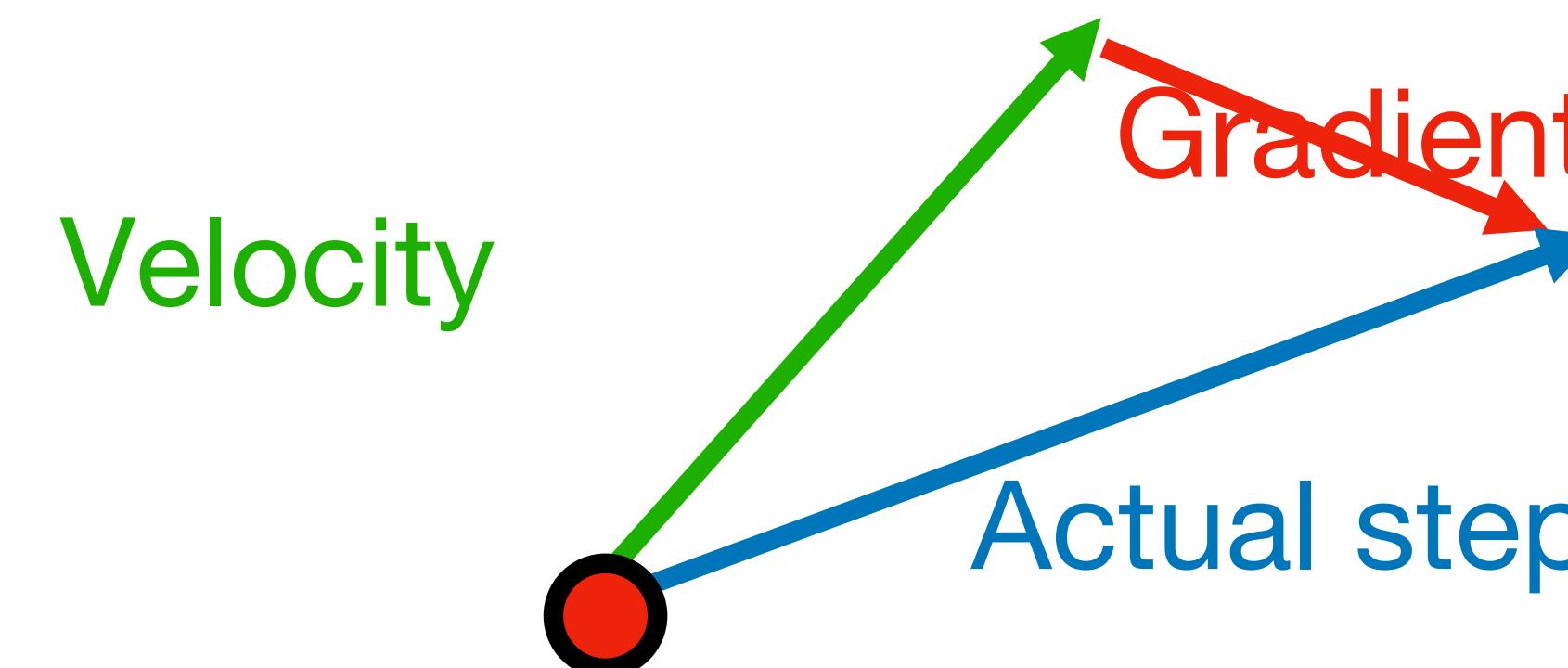
SGD + Momentum

Momentum update:



Combine gradient at current point with velocity to get step used to update weights

Nesterov Momentum



“Look ahead” to the point where updating using velocity would take us; compute gradient there and mix it with velocity to get actual update direction



AdaGrad

```
grad_squared = 0
for t in range(num_steps):
    dw = compute_gradient(w)
    grad_squared += dw * dw
    w -= learning_rate * dw / (grad_squared.sqrt() + 1e-7)
```

Added element-wise scaling of the gradient based on the historical sum of squares in each dimension

“Per-parameter learning rates” or “adaptive learning rates”



SGD in PyTorch

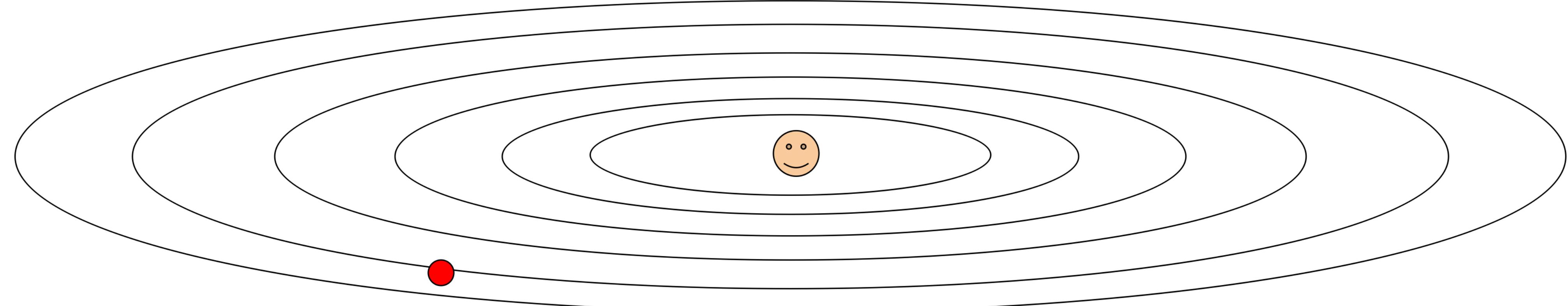
```
train_dataloader =  
    torch.utils.data.DataLoader(train_dataset, batch_size=64,  
    shuffle=True)  
  
optimizer = torch.optim.SGD(model.parameters(), lr=0.001)
```



AdaGrad

```
grad_squared = 0
for t in range(num_steps):
    dw = compute_gradient(w)
    grad_squared += dw * dw
    w -= learning_rate * dw / (grad_squared.sqrt() + 1e-7)
```

Problem: AdaGrad will slow over many iterations



Q: What happens with AdaGrad?

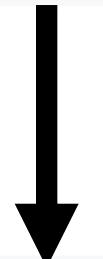
Progress along “steep” directions is damped; progress along “flat” directions is accelerated



RMSProp: “Leaky AdaGrad”

```
grad_squared = 0
for t in range(num_steps):
    dw = compute_gradient(w)
    grad_squared += dw * dw
    w -= learning_rate * dw / (grad_squared.sqrt() + 1e-7)
```

AdaGrad



```
grad_squared = 0
for t in range(num_steps):
    dw = compute_gradient(w)
    grad_squared = decay_rate * grad_squared + (1 - decay_rate) * dw * dw
    w -= learning_rate * dw / (grad_squared.sqrt() + 1e-7)
```

RMSProp



Adam (almost): RMSProp + Momentum

```
moment1 = 0
moment2 = 0
for t in range(1, num_steps + 1): # Start at t = 1
    dw = compute_gradient(w)
    moment1 = beta1 * moment1 + (1 - beta1) * dw
    moment2 = beta2 * moment2 + (1 - beta2) * dw * dw
    w -= learning_rate * moment1 / (moment2.sqrt() + 1e-7)
```



Adam (almost): RMSProp + Momentum

```
moment1 = 0
moment2 = 0
for t in range(1, num_steps + 1): # Start at t = 1
    dw = compute_gradient(w)
    moment1 = beta1 * moment1 + (1 - beta1) * dw
    moment2 = beta2 * moment2 + (1 - beta2) * dw * dw
    w -= learning_rate * moment1 / (moment2.sqrt() + 1e-7)
```

Adam

Momentum

```
v = 0
for t in range(num_steps):
    dw = compute_gradient(w)
    v = rho * v + dw
    w -= learning_rate * v
```

SGD+Momentum



Adam (almost): RMSProp + Momentum

```
moment1 = 0
moment2 = 0
for t in range(1, num_steps + 1): # Start at t = 1
    dw = compute_gradient(w)
    moment1 = beta1 * moment1 + (1 - beta1) * dw
    moment2 = beta2 * moment2 + (1 - beta2) * dw * dw
    w -= learning_rate * moment1 / (moment2.sqrt() + 1e-7)
```

Adam

Momentum

AdaGrad / RMSProp

```
grad_squared = 0
for t in range(num_steps):
    dw = compute_gradient(w)
    grad_squared = decay_rate * grad_squared + (1 - decay_rate) * dw * dw
    w -= learning_rate * dw / (grad_squared.sqrt() + 1e-7)
```

RMSProp



Adam: Very common in Practice!

for input to the CNN; each colored pixel in the image yields a 7D one-hot vector. Following common practice, the network is trained end-to-end using stochastic gradient descent with the Adam optimizer [22]. We anneal the learning rate to 0 using a half cosine schedule without restarts [28].

Bakhtin, van der Maaten, Johnson, Gustafson, and Girshick, NeurIPS 2019

We train all models using Adam [23] with learning rate 10^{-4} and batch size 32 for 1 million iterations; training takes about 3 days on a single Tesla P100. For each mini-batch we first update f , then update D_{img} and D_{obj} .

Johnson, Gupta, and Fei-Fei, CVPR 2018

ganized into three residual blocks. We train for 25 epochs using Adam [27] with learning rate 10^{-4} and 32 images per batch on 8 Tesla V100 GPUs. We set the cubify thresh-

Gkioxari, Malik, and Johnson, ICCV 2019

sampled with each bit drawn uniformly at random. For gradient descent, we use Adam [29] with a learning rate of 10^{-3} and default hyperparameters. All models are trained with batch size 12. Models are trained for 200 epochs, or 400 epochs if being trained on multiple noise layers.

Zhu, Kaplan, Johnson, and Fei-Fei, ECCV 2018

16 dimensional vectors. We iteratively train the Generator and Discriminator with a batch size of 64 for 200 epochs using Adam [22] with an initial learning rate of 0.001.

Gupta, Johnson, et al, CVPR 2018

Adam with $\text{beta1} = 0.9$,
 $\text{beta2} = 0.999$, and $\text{learning_rate} = 1\text{e-}3, 5\text{e-}4, 1\text{e-}4$ is a great starting point for many models!



AdamW: Decouple Weight Decay

“weight decay” in L2 regularization

```
final_loss = loss + wd * all_weights.pow(2).sum() / 2  
w = w - lr * w.grad - lr * wd * w
```

“weight decay” in AdamW

```
CLASS torch.optim.AdamW(params, lr=0.001, betas=(0.9, 0.999), eps=1e-08, weight_decay=0.01, amsgrad=False, *, maximize=False, foreach=None, capturable=False, differentiable=False, fused=None) [SOURCE]
```



Optimization Algorithm Comparison

Algorithm	Tracks first moments (Momentum)	Tracks second moments (Adaptive learning rates)	Leaky second moments	Bias correction for moment estimates
SGD	✗	✗	✗	✗
SGD+Momentum	✓	✗	✗	✗
Nesterov	✓	✗	✗	✗
AdaGrad	✗	✓	✗	✗
RMSProp	✗	✓	✓	✗
Adam	✓	✓	✓	✓



In practice:

- Adam is a good default choice in many cases
SGD+Momentum can outperform Adam but may require more tuning.
- If you can afford to do full batch updates then try out second-order optimization (e.g., **L-BFGS**), and don't forget to disable all sources of noise



The logo features the word "DEEP" in a stylized font where each letter is composed of multiple overlapping colors: purple, teal, pink, and magenta. To the right of "DEEP" is the word "Rob" in a bold, black, sans-serif font.

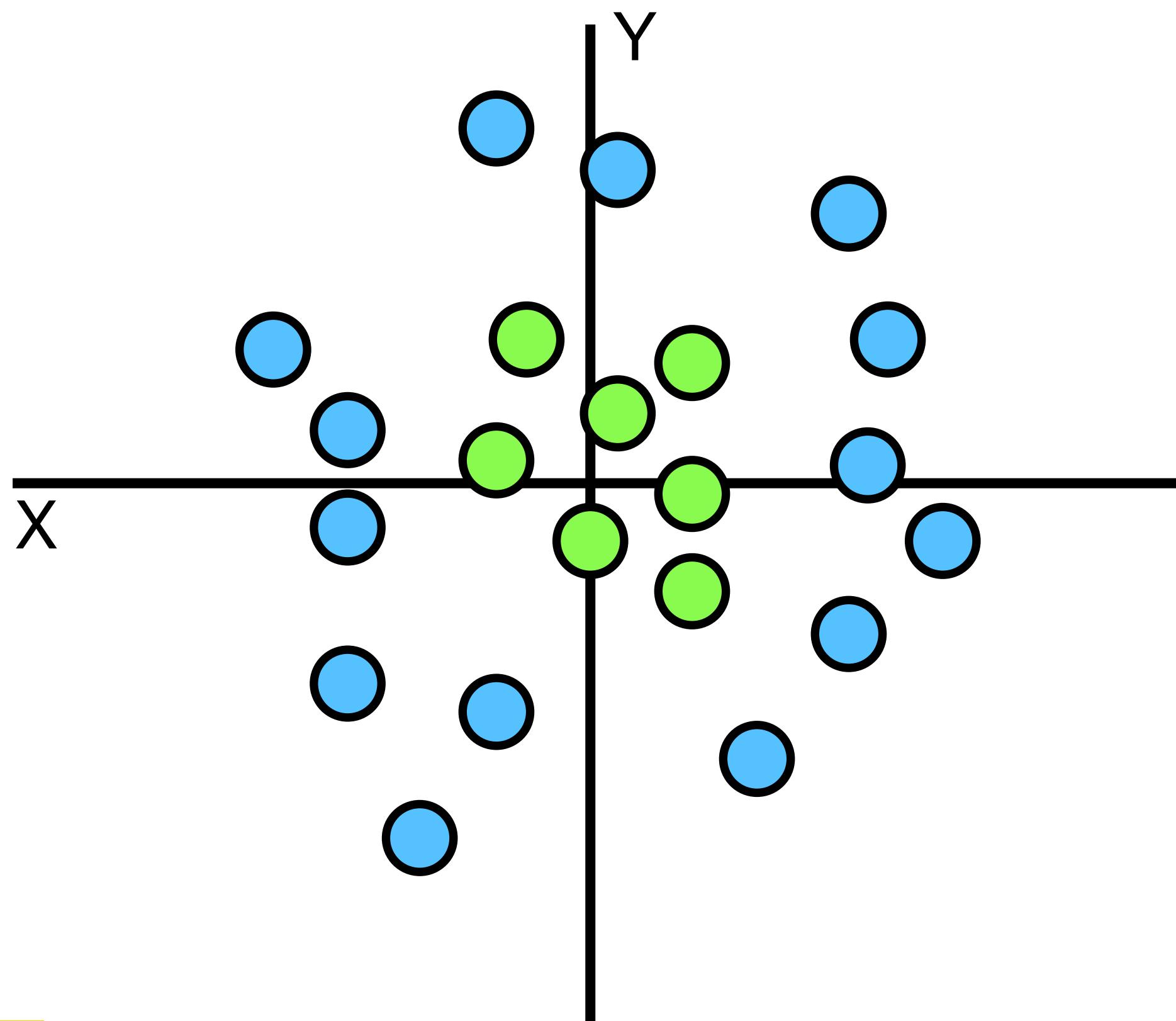
DEEP Rob

Neural Networks



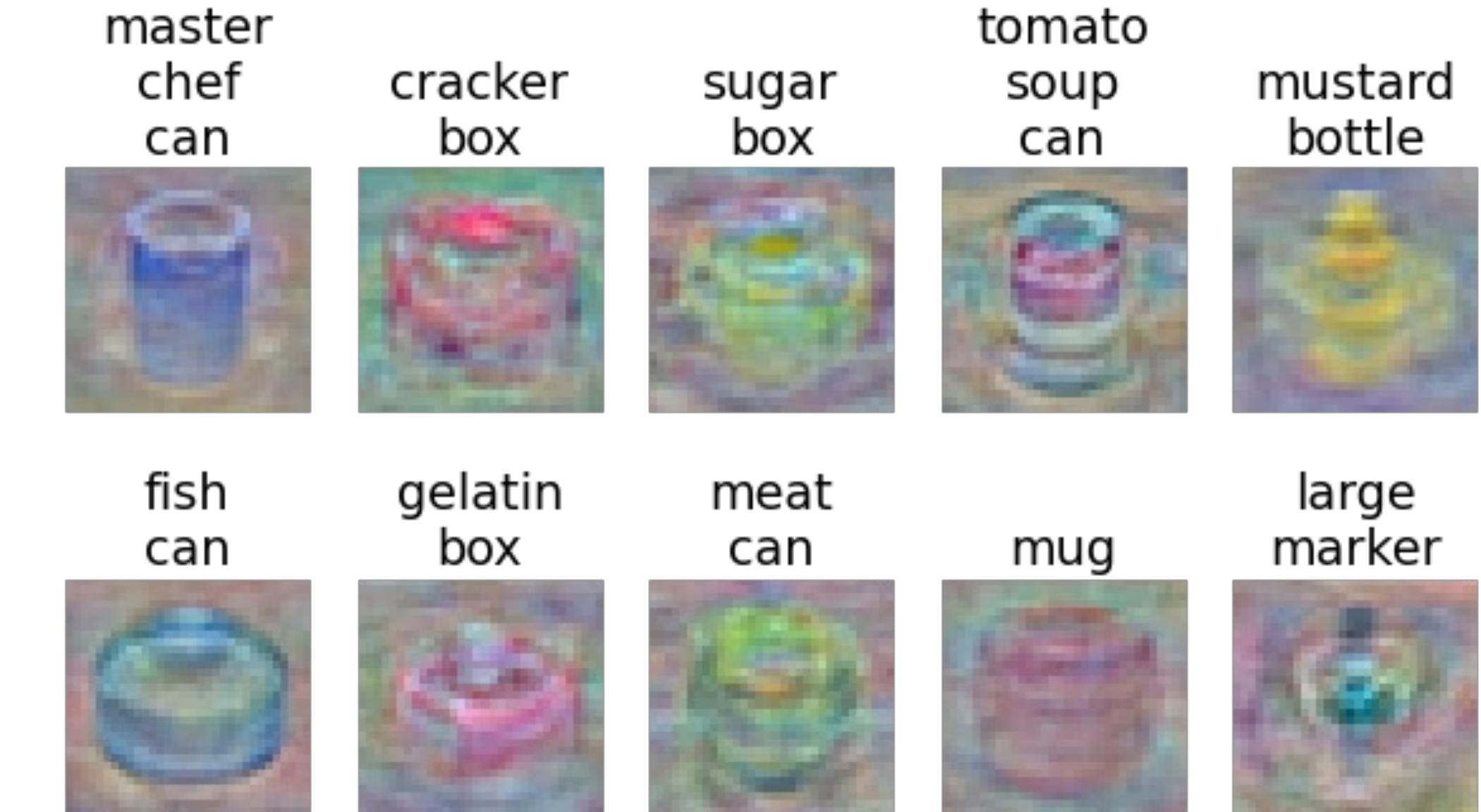
Problem: Linear Classifiers aren't that powerful

Geometric Viewpoint



Visual Viewpoint

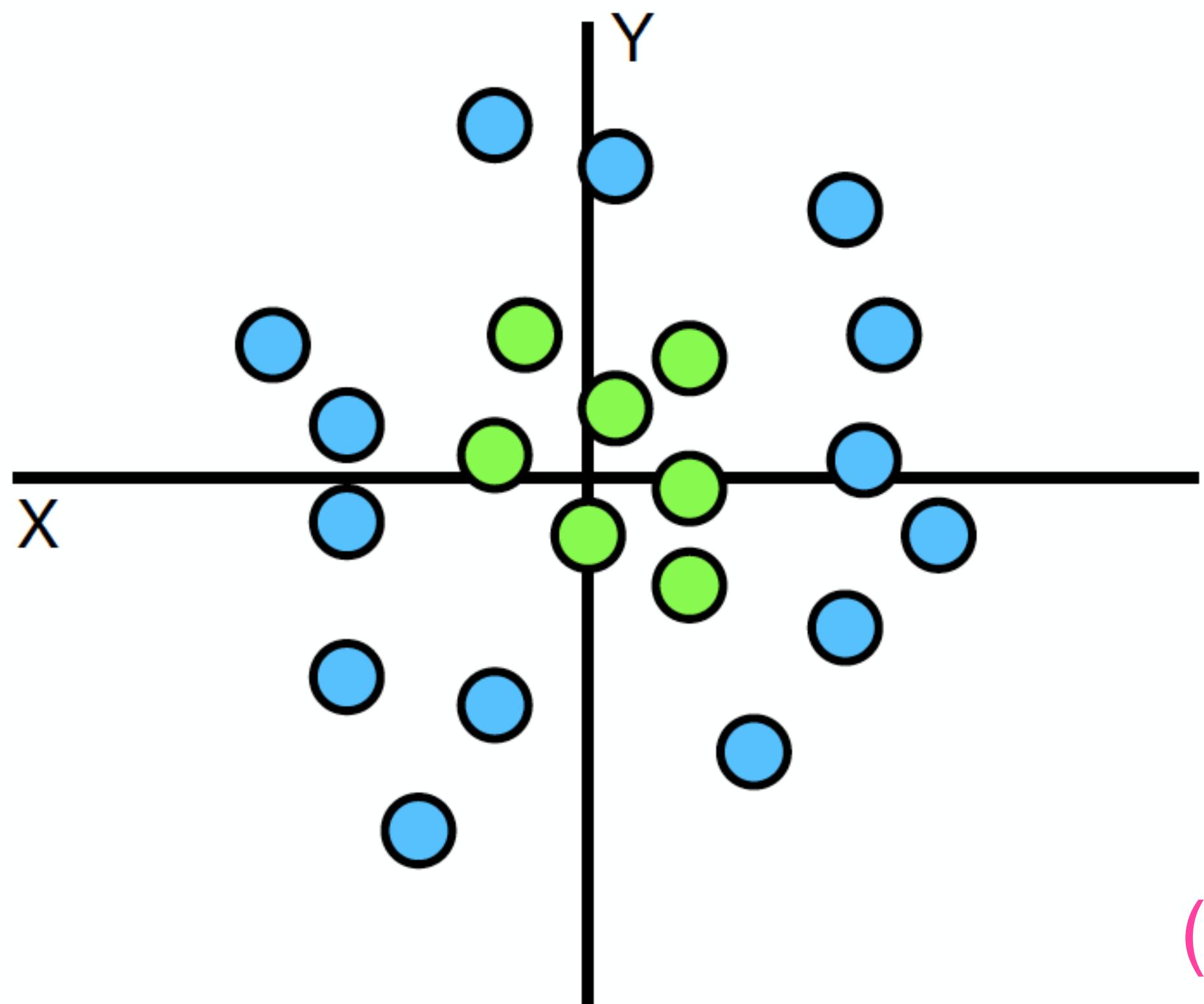
One template per class:
Can't recognize different modes of a
class



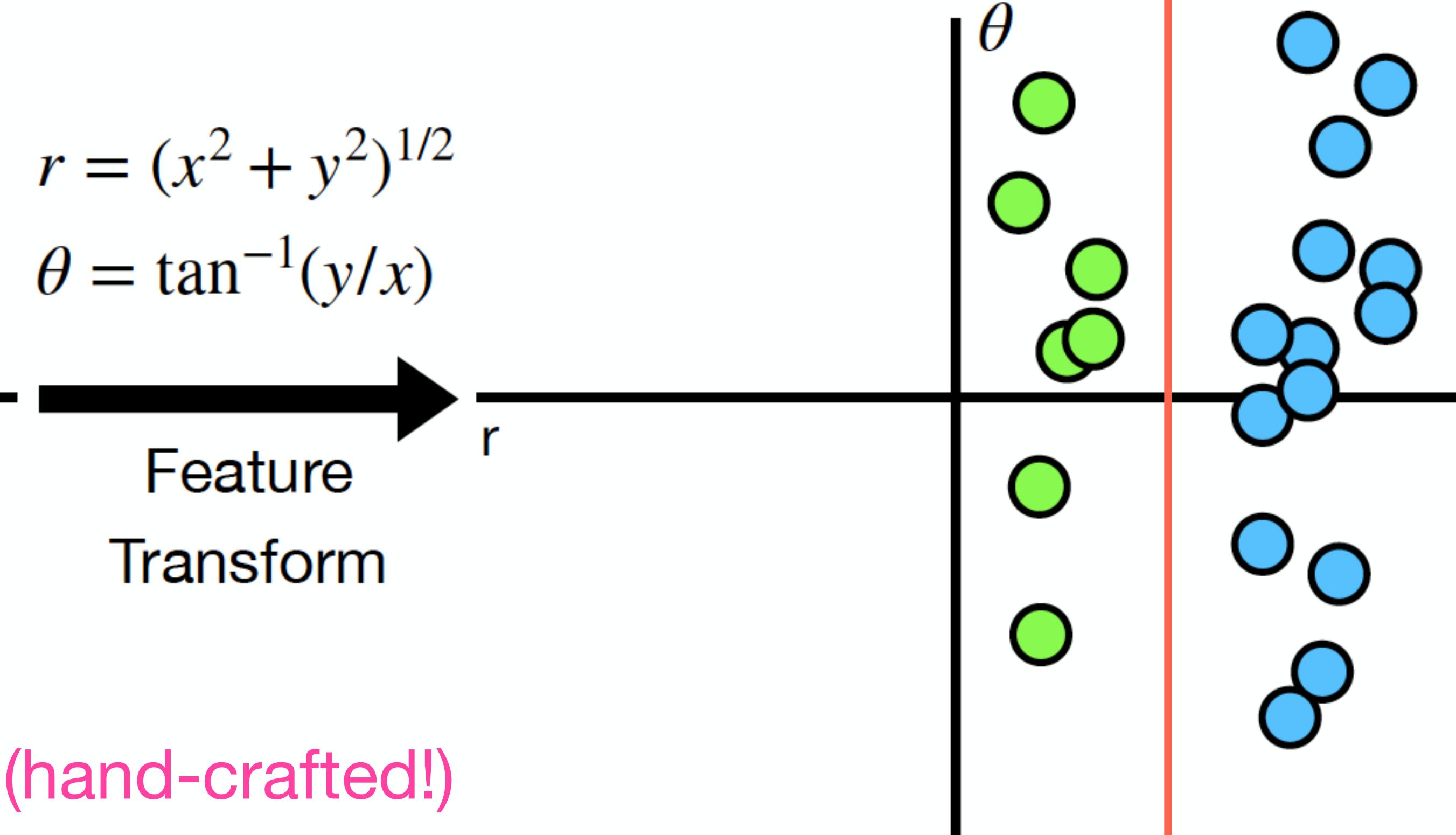


One solution: Feature Transformation

Original space

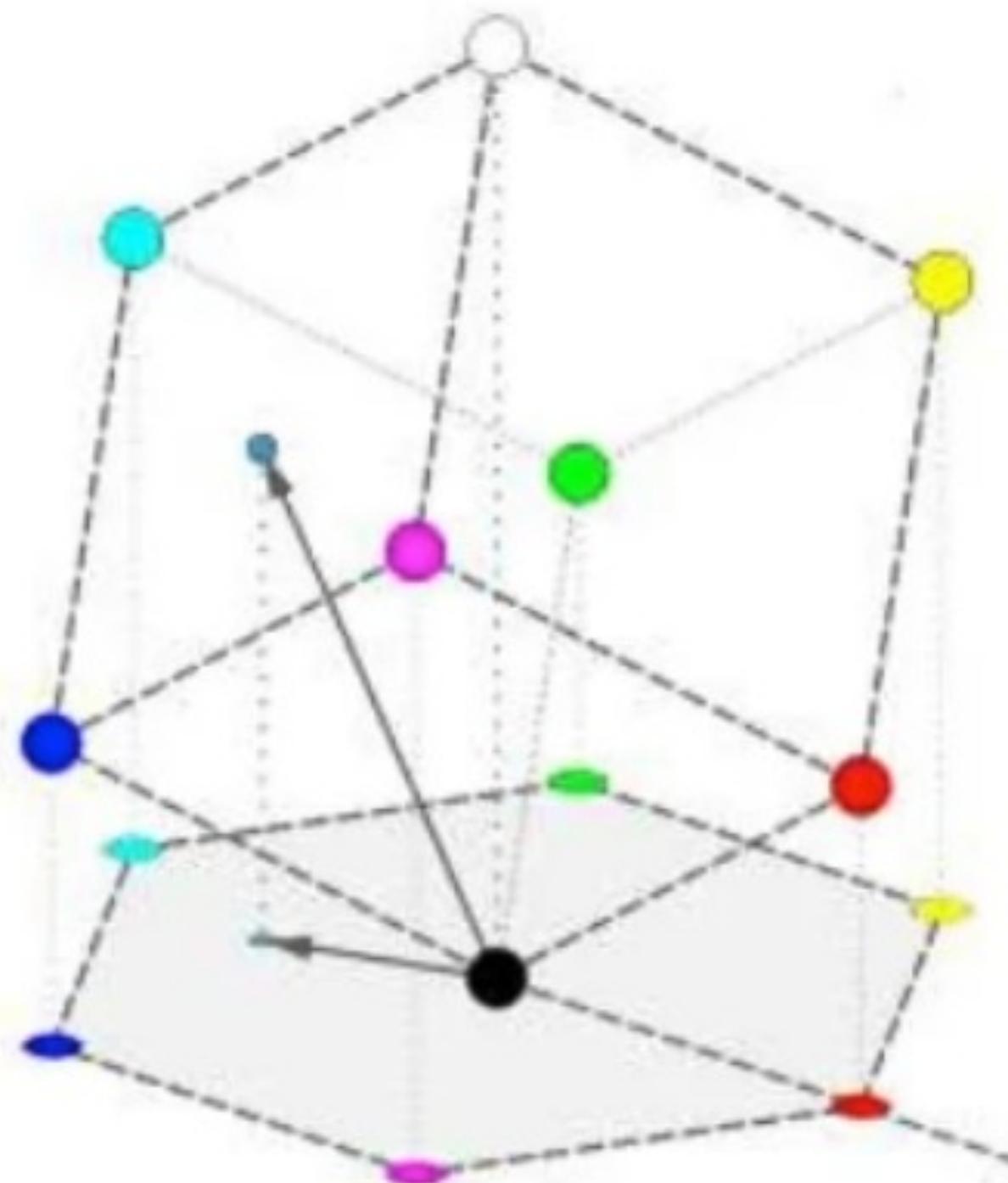


Feature space





RGB – HSV color space



Forming the HSI color model
from the RGB color model

- Hue, Saturation, Value
- Nonlinear – reflects topology of colors by coding hue as an angle

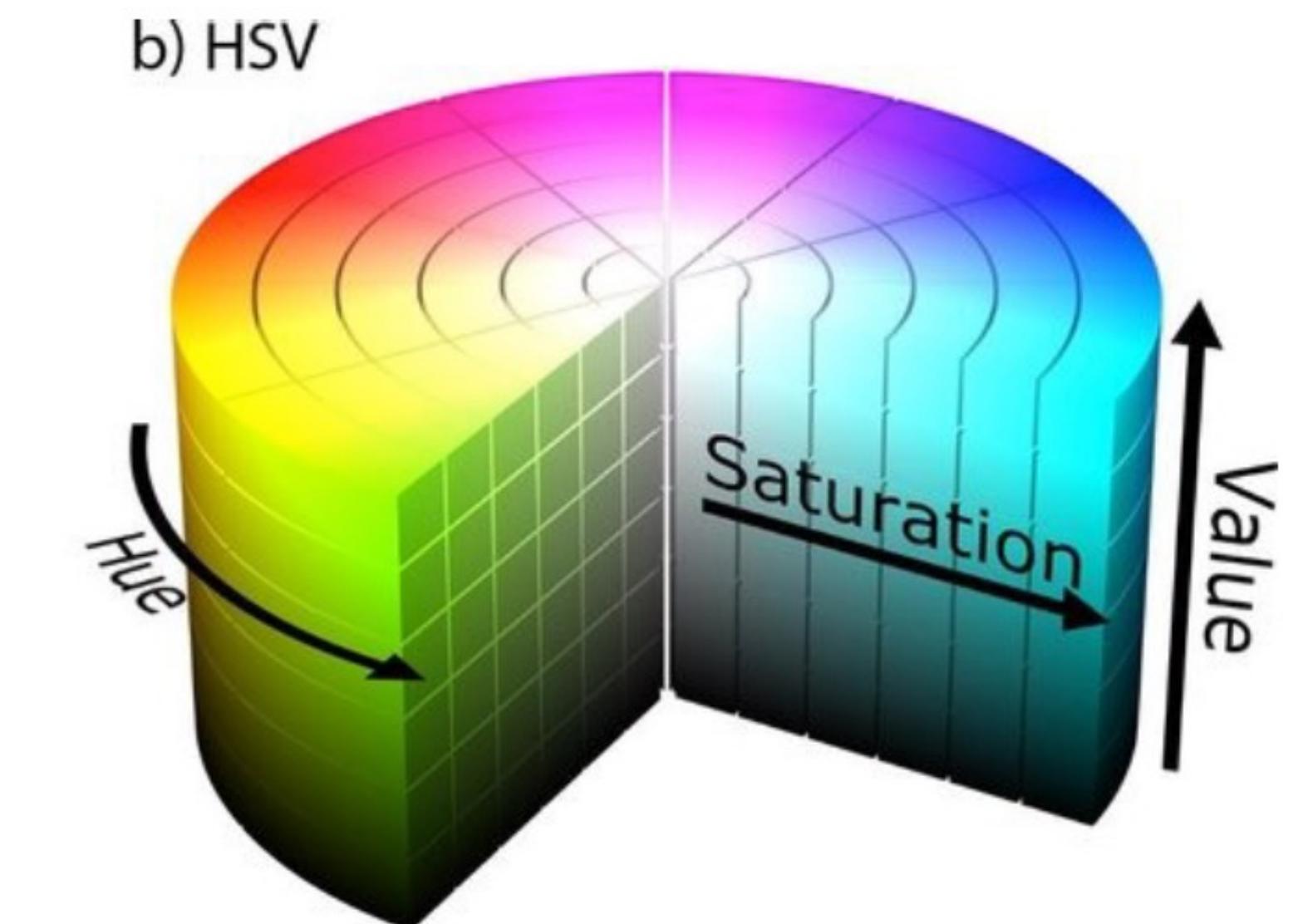
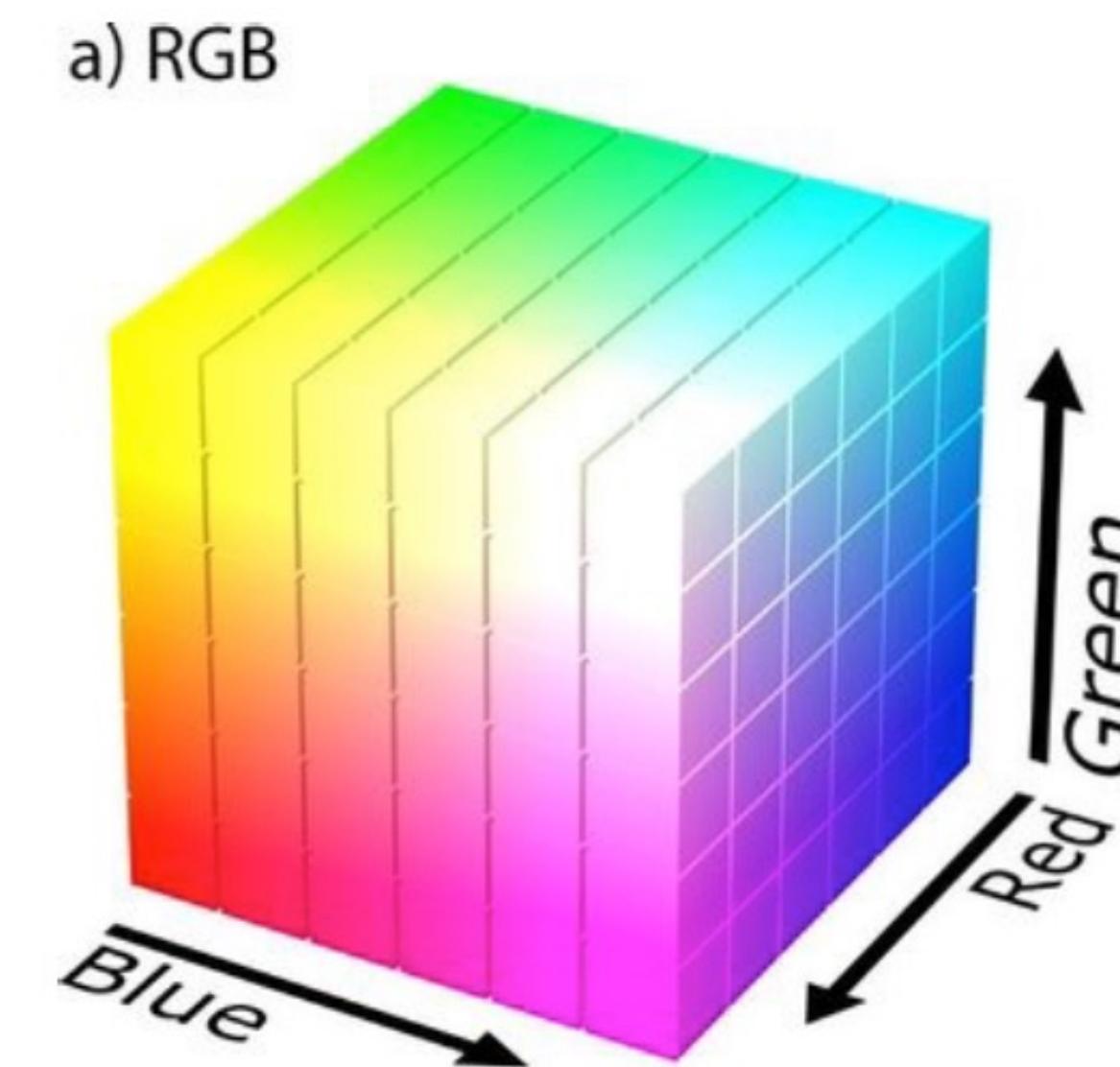
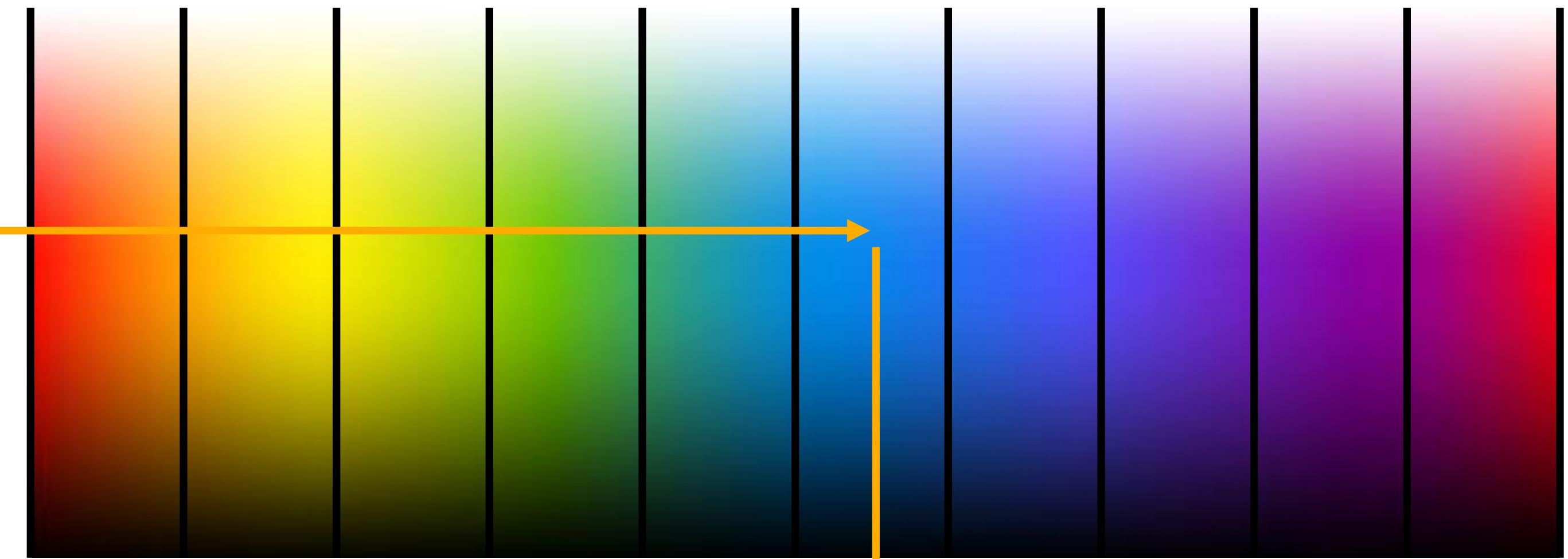
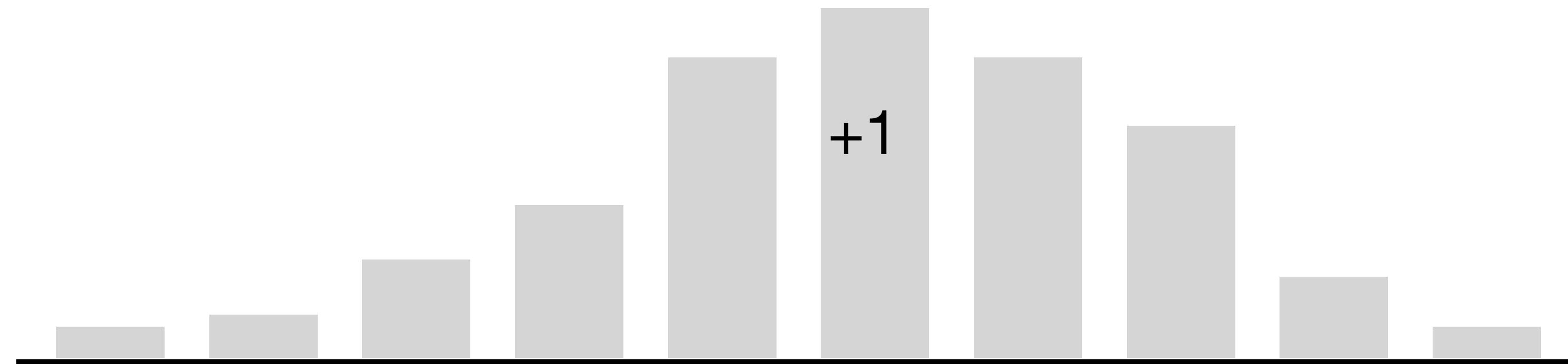




Image Features: Color Histogram



Ignores texture,
spatial positions



[Frog image](#) is in the public domain



Image Features: Color Quantization

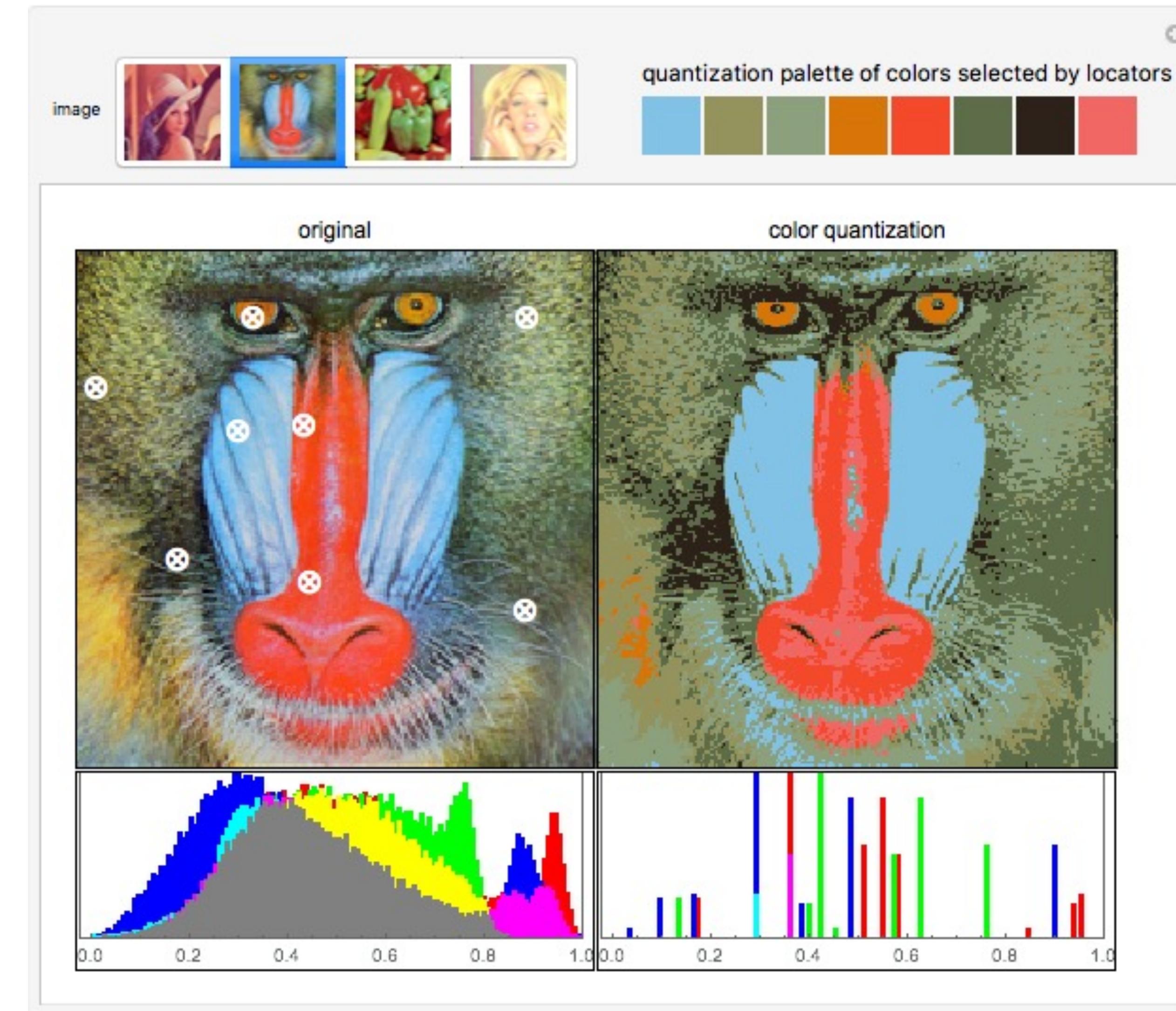
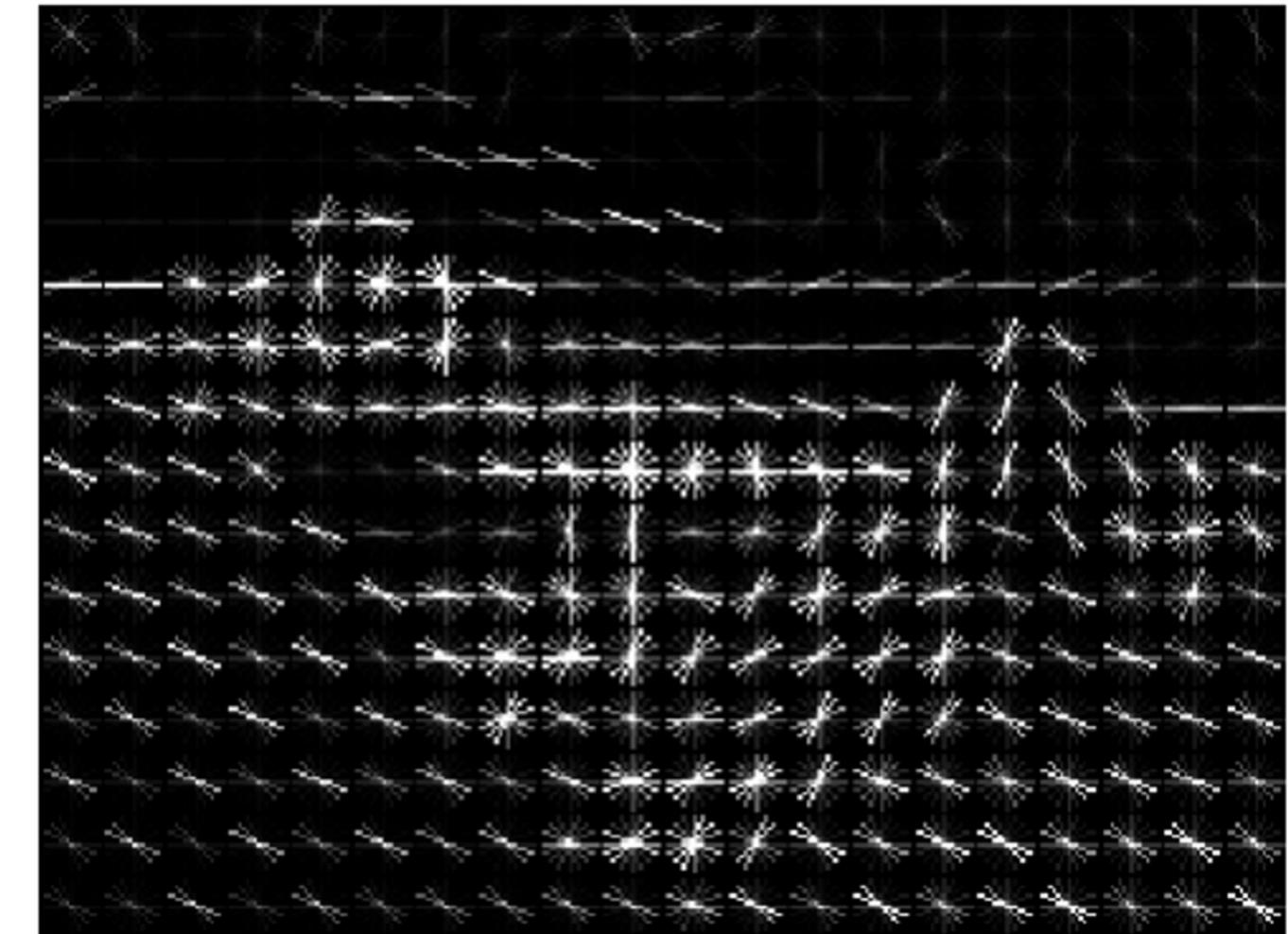




Image Features: Histogram of Oriented Gradients (HoG)

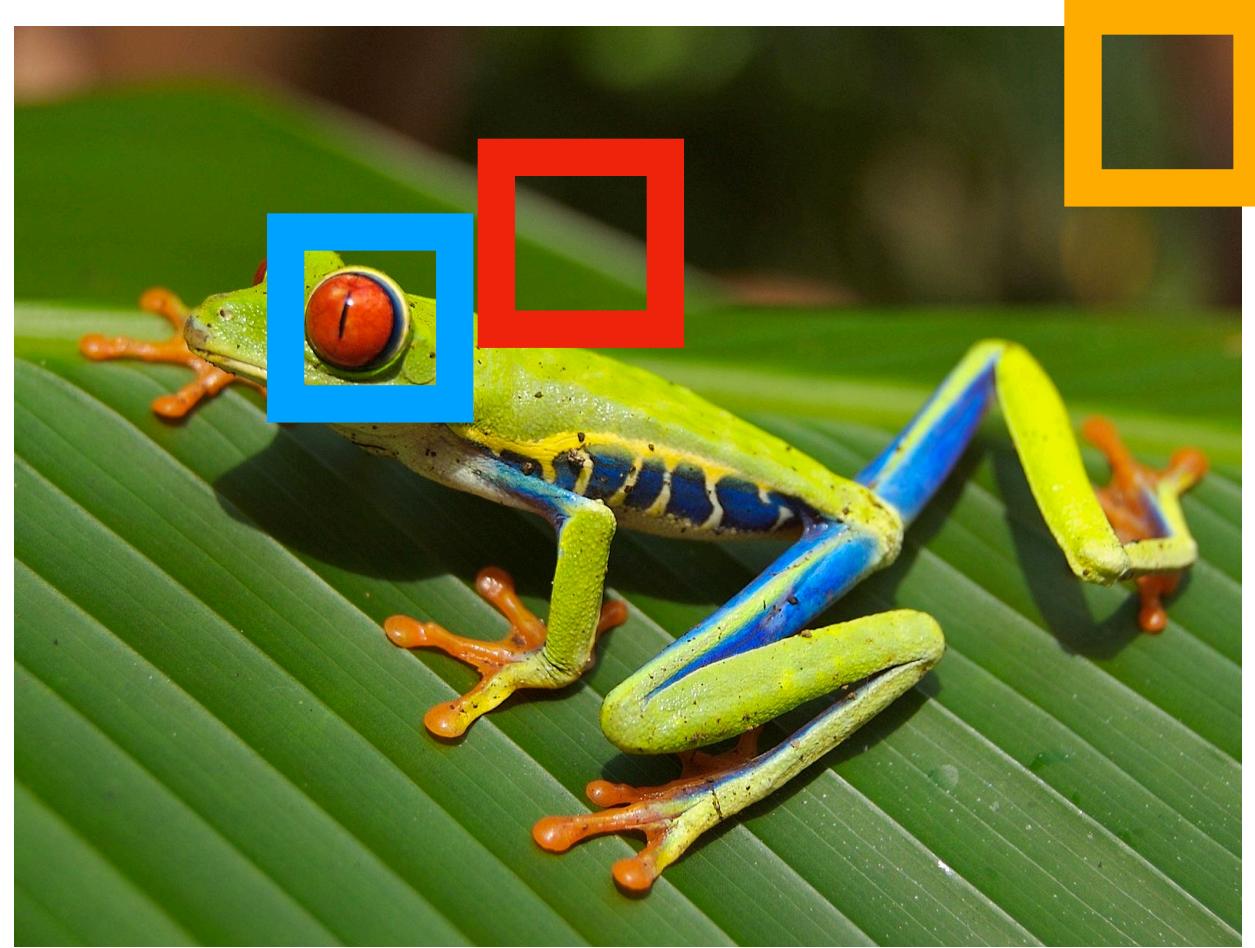


1. Compute edge direction/strength at each pixel
2. Divide image into 8x8 regions
3. Within each region compute a histogram of edge direction weighted by edge strength

Example: 320x240 image gets divided into 40x30 bins; 9 directions per bin; feature vector has $30 \times 40 \times 9 = 10,800$ numbers



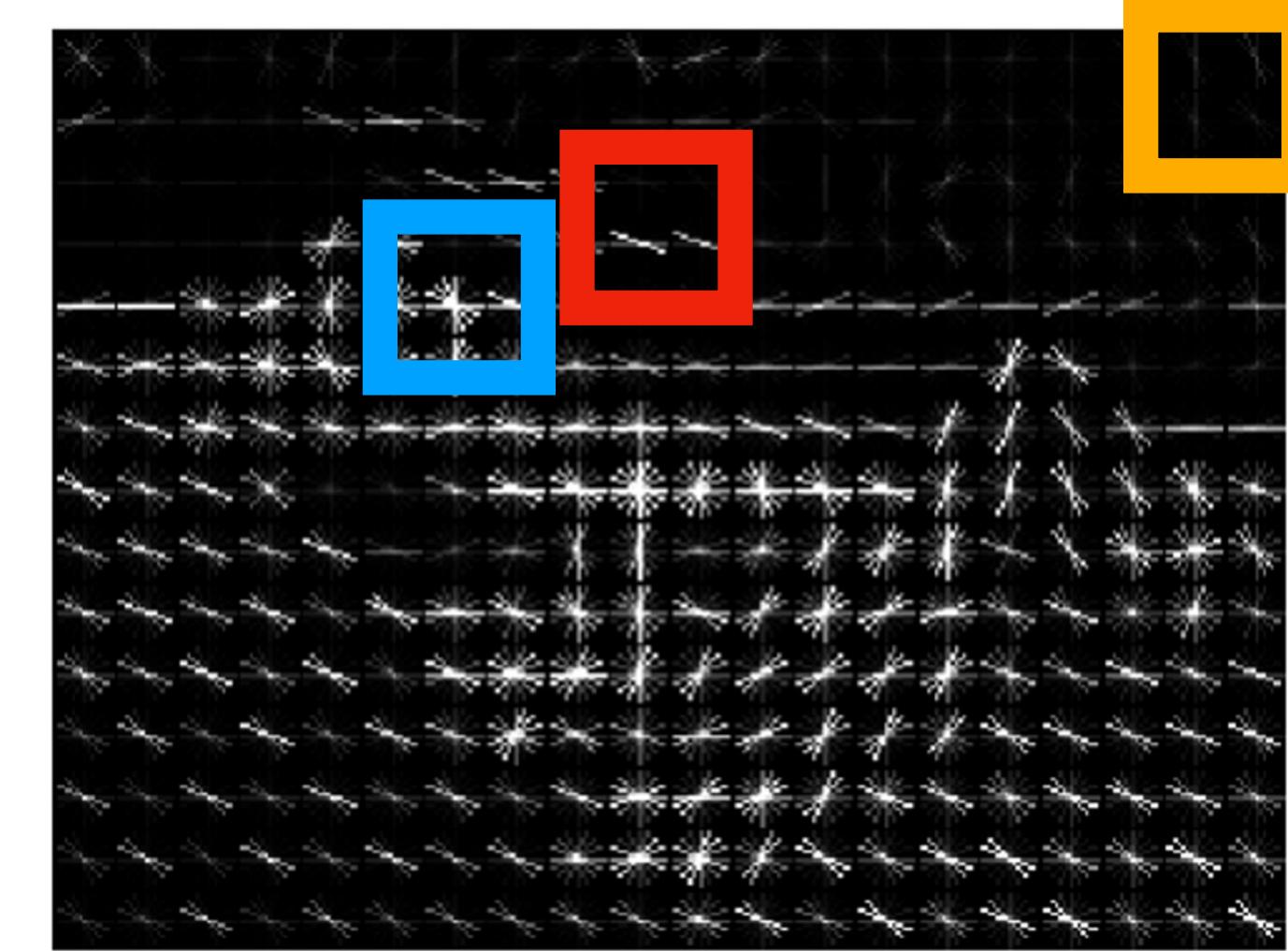
Image Features: Histogram of Oriented Gradients (HoG)



1. Compute edge direction/strength at each pixel
2. Divide image into 8x8 regions
3. Within each region compute a histogram of edge direction weighted by edge strength

Weak edges
Strong diagonal edges
→
Edges in all directions

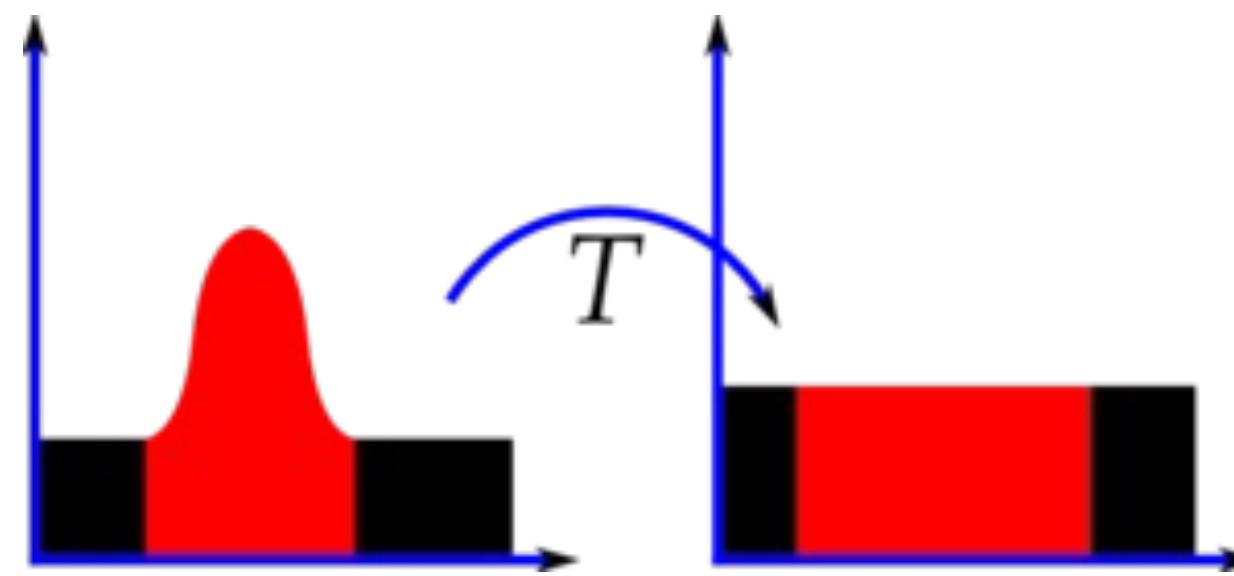
Capture texture and position, robust to small image changes



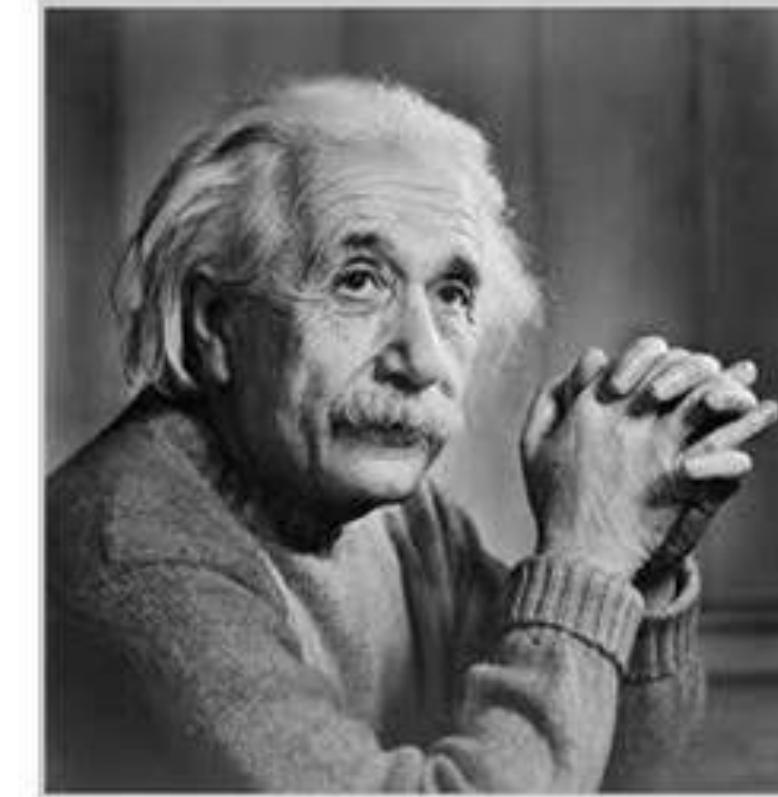
Example: 320x240 image gets divided into 40x30 bins; 9 directions per bin; feature vector has $30 \times 40 \times 9 = 10,800$ numbers



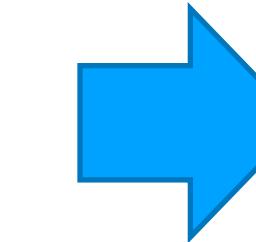
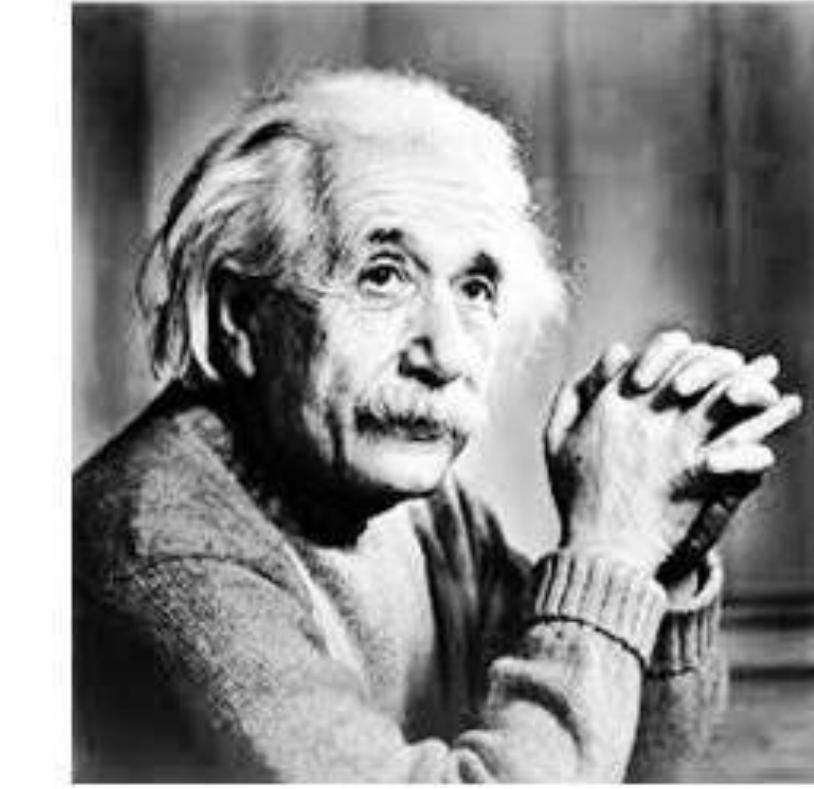
Image Features: Histogram Equalization



Old image

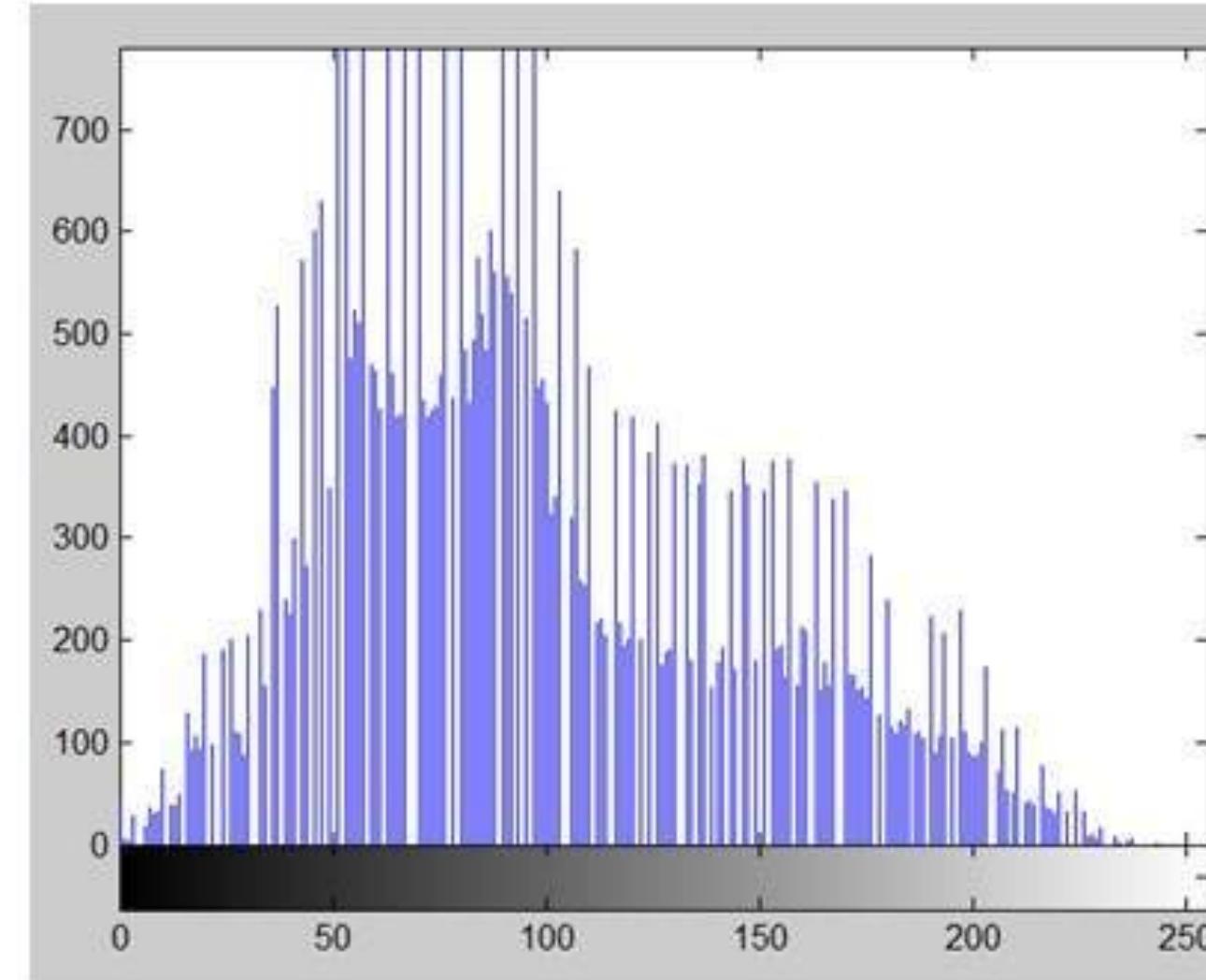


New Image



`torchvision.transforms.functional.equalize`

Old Histogram



New Histogram

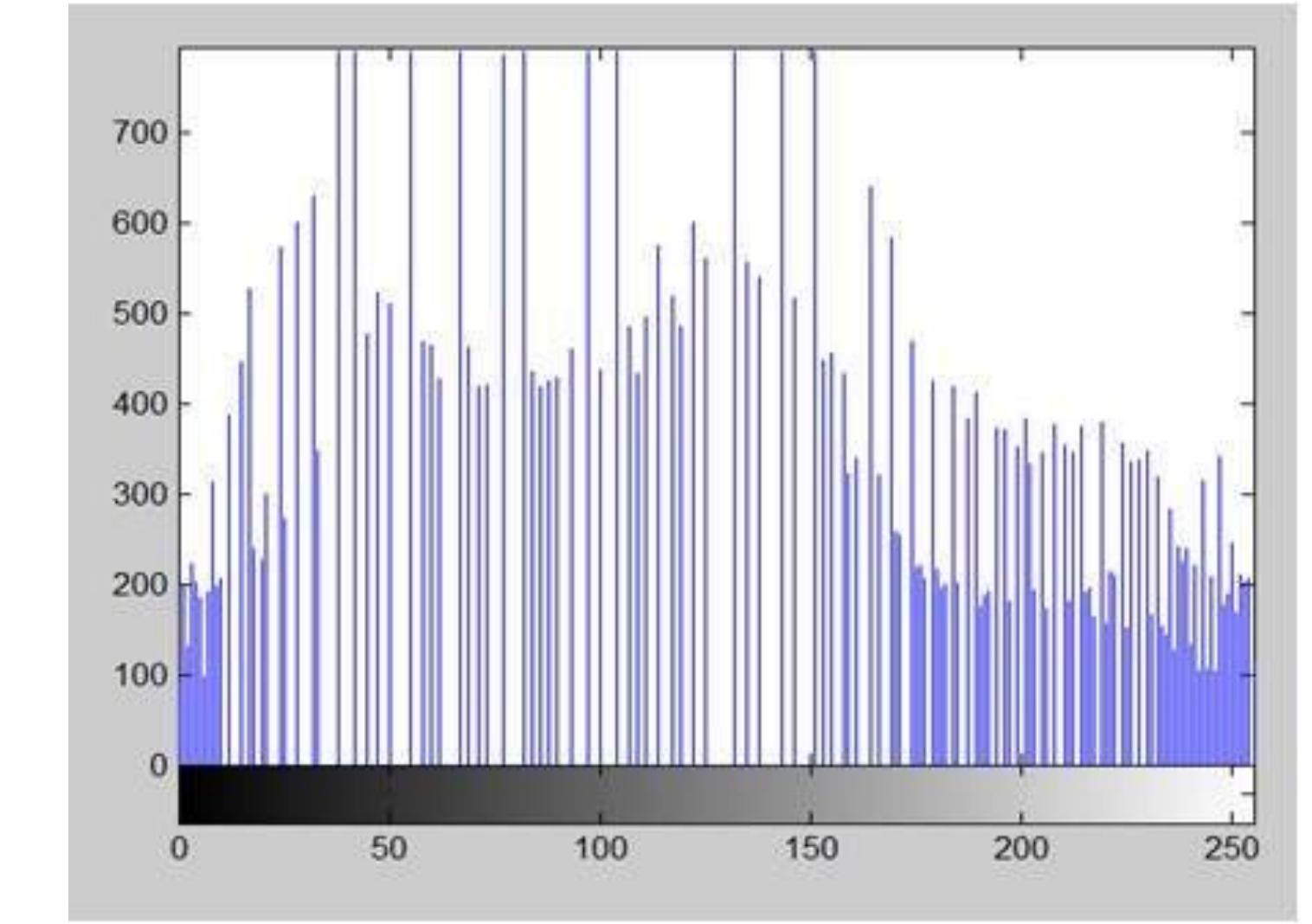




Image Features: Bag of Words (Data-Driven!)

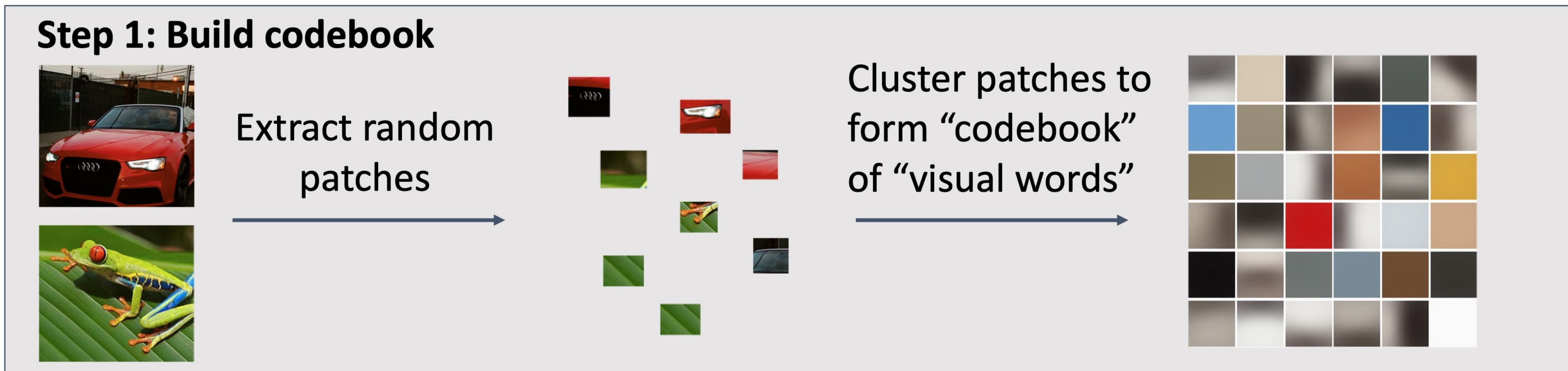




Image Features: Bag of Words (Data-Driven!)

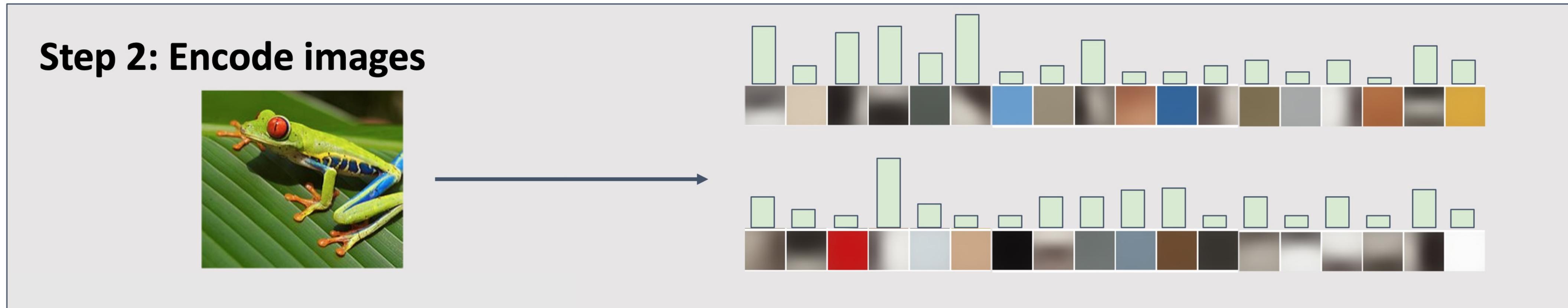
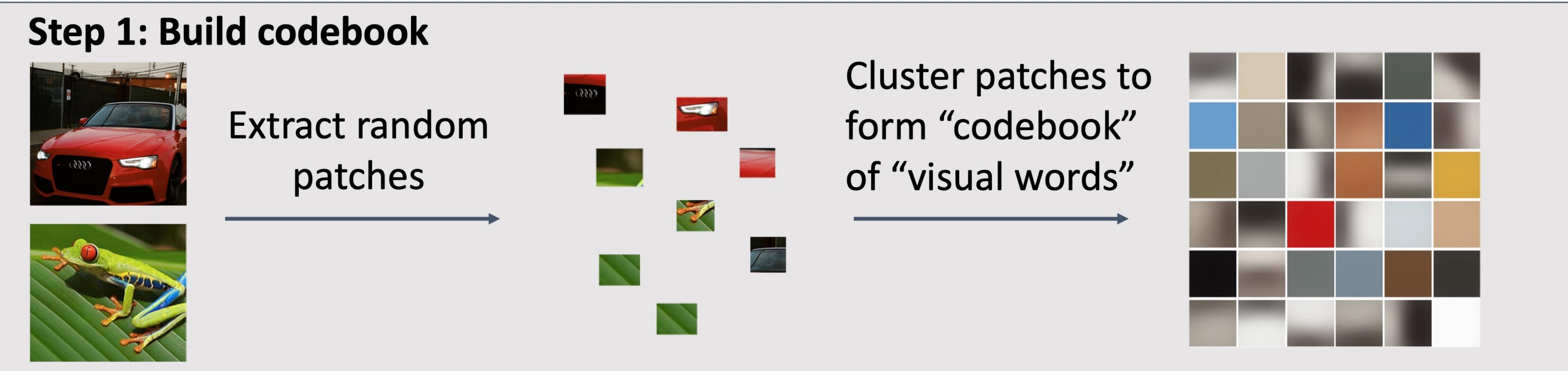
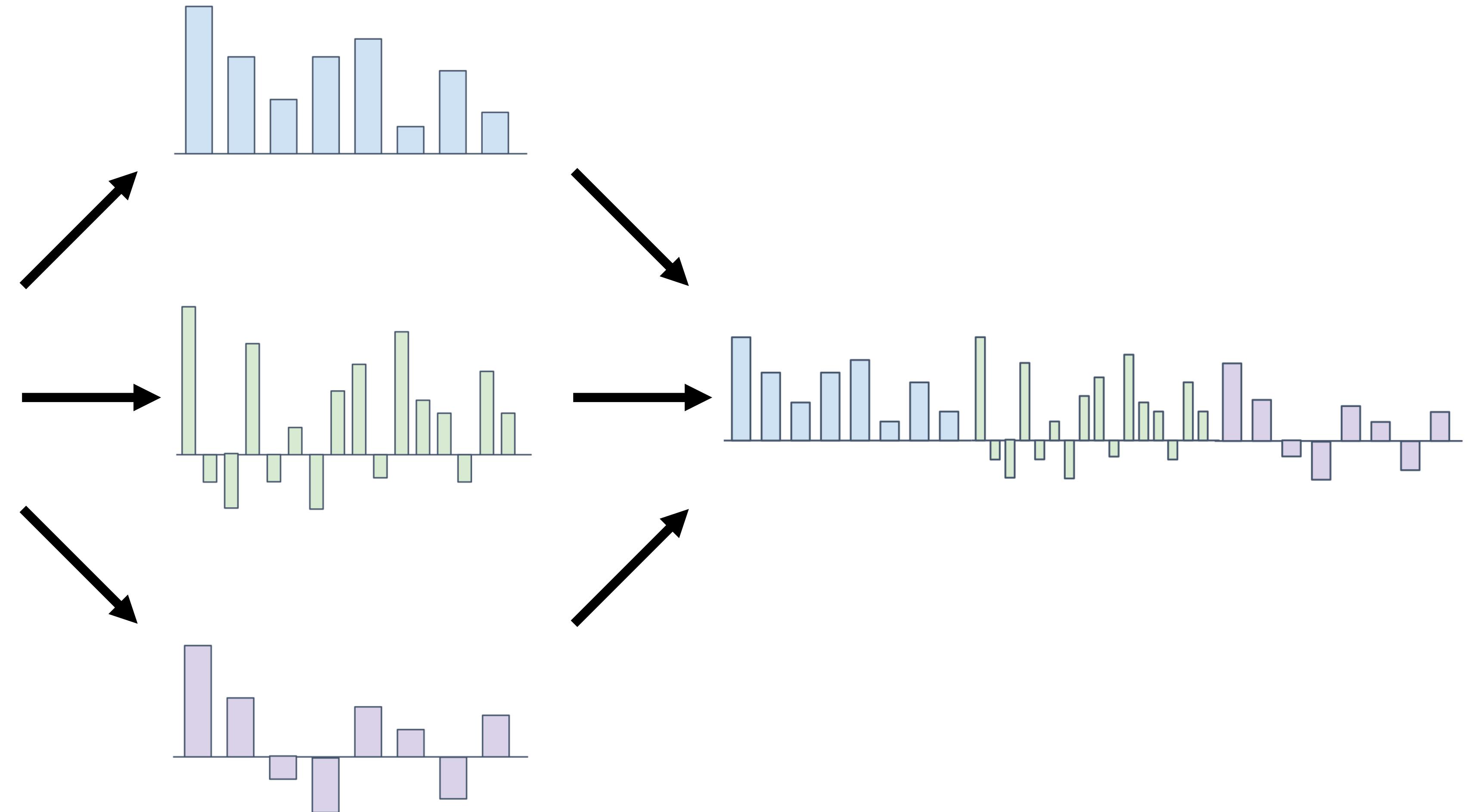




Image Features





Example: Winner of 2011 ImageNet Challenge

Low-level feature extraction \approx 10k patches per image

- SIFT: 128-dims
 - Color: 96-dim
- } Reduced to 64-dim with PCA

FV extraction and compression:

- $N=1024$ Gaussians, $R=4$ regions $\rightarrow 520K \text{ dim} \times 2$
- Compression: $G=8$, $b=1$ bit per dimension

One-vs-all SVM learning with SGD

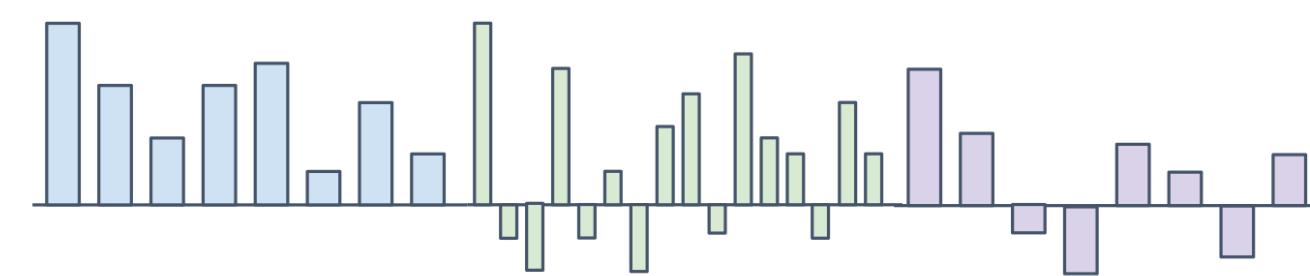
Late fusion of SIFT and color systems



Image Features vs Neural Networks



Feature Extraction



f

training

10 numbers giving scores for classes

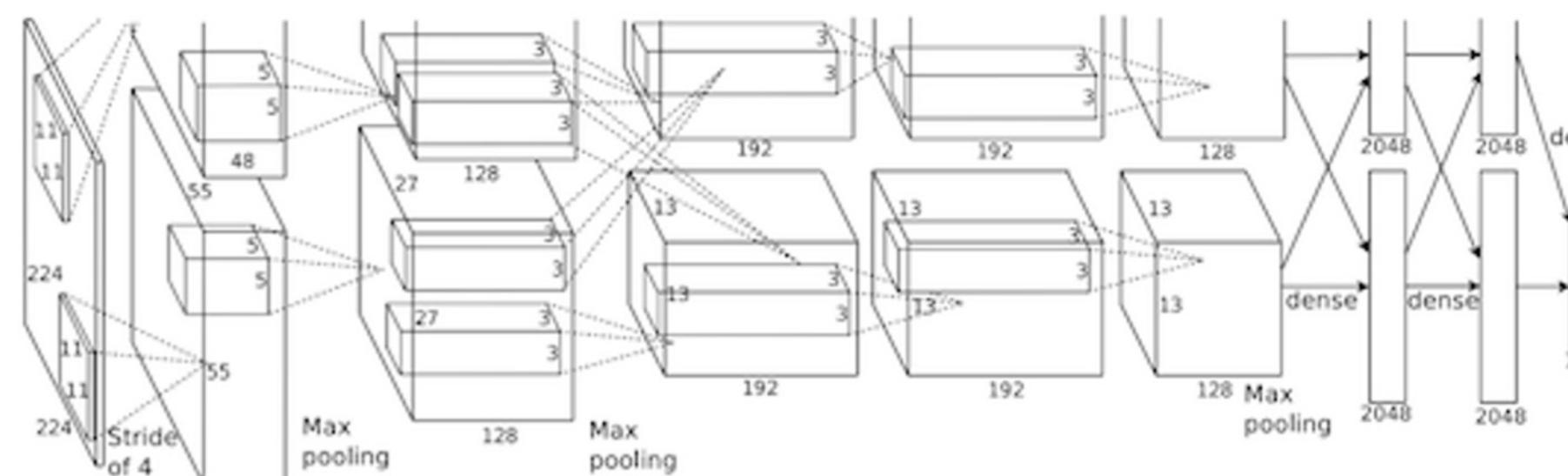


Image Features vs Neural Networks



f
→
←
training

10 numbers giving
scores for classes



Krizhevsky, Sutskever, and Hinton, "Imagenet classification with deep convolutional neural networks", NIPS 2012.
Figure copyright Krizhevsky, Sutskever, and Hinton, 2012.
Reproduced with permission.

10 numbers giving
scores for classes

"Trained from data"

training



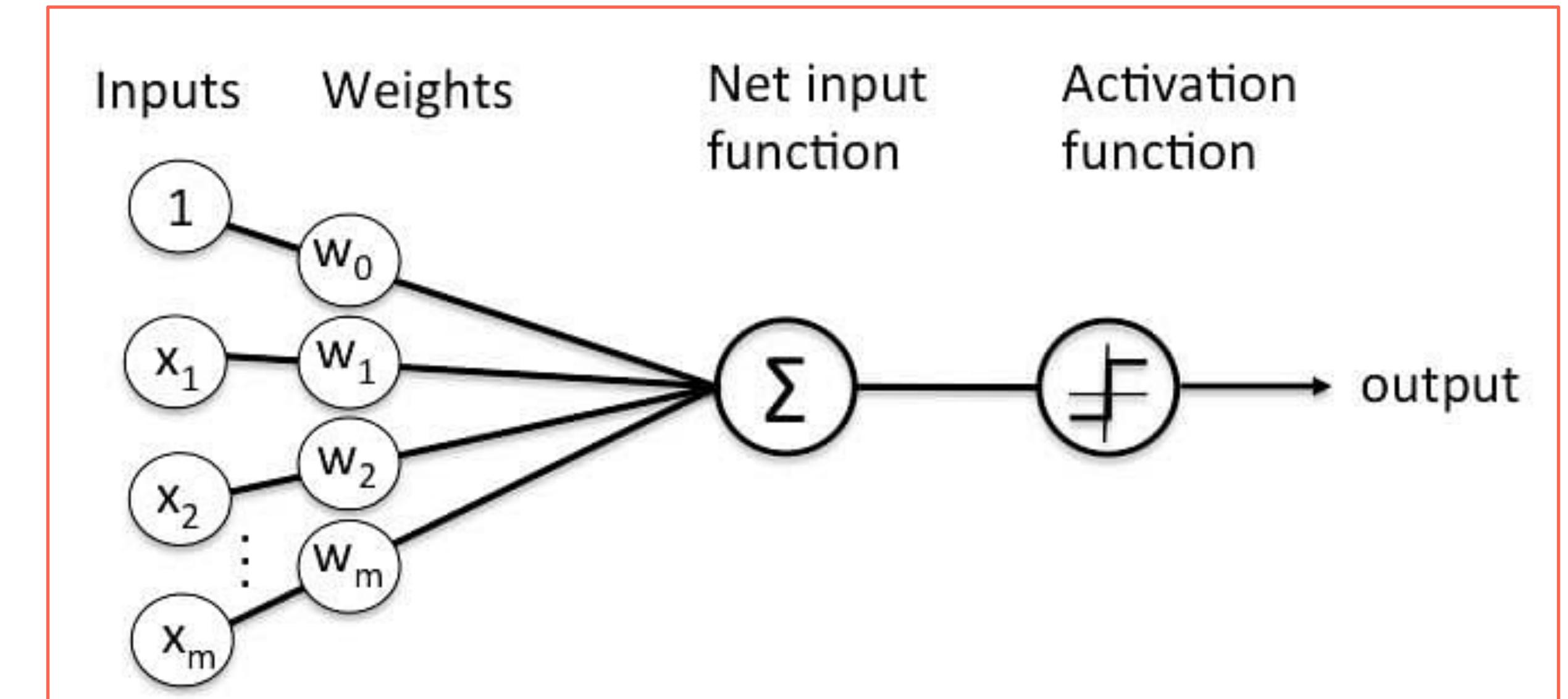
Neural Networks

Input: $x \in \mathbb{R}^D$

Output: $f(x) \in \mathbb{R}^C$

Rosenblatt's Perceptron

- A set of *synapses* each of which is characterized by a *weight* (which includes a *bias*).



- An *adder*
- An *activation function* (e.g., Rectified Linear Unit/ReLU, Sigmoid function, etc.)

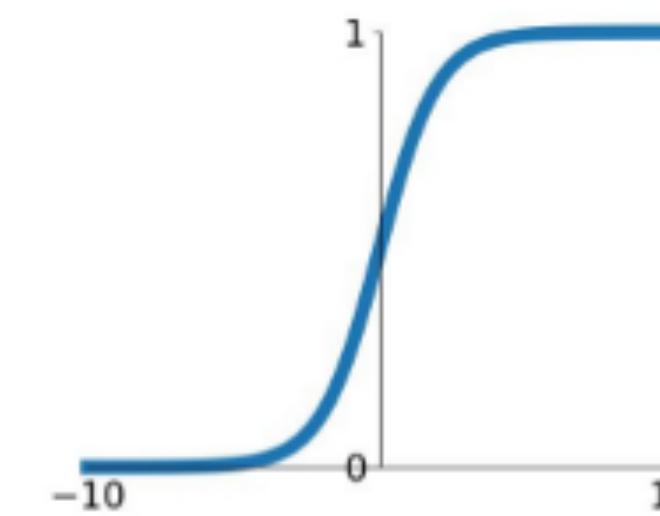
$$y_k = \phi \left(\sum_{j=1}^m w_{kj} x_j + b_k \right)$$



Activation Function

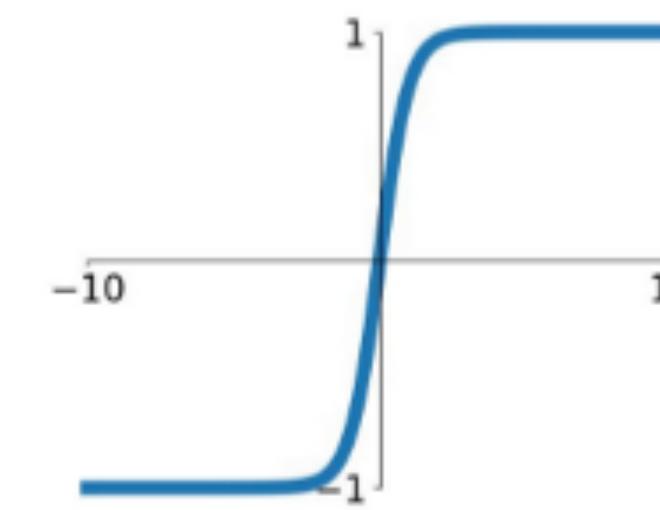
Sigmoid

$$\sigma(x) = \frac{1}{1+e^{-x}}$$



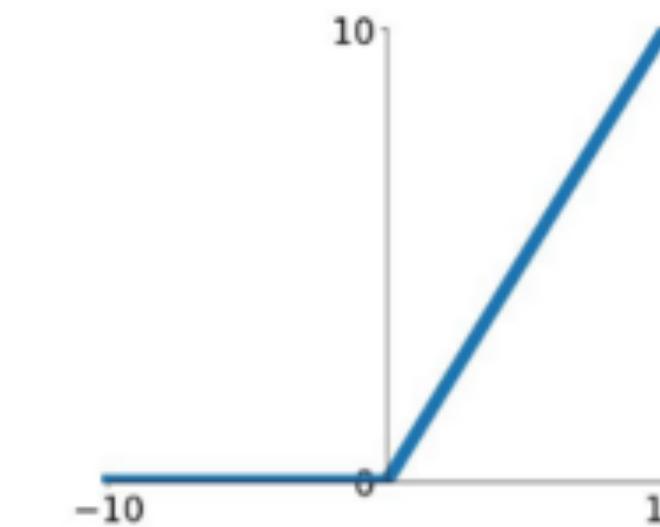
tanh

$$\tanh(x)$$



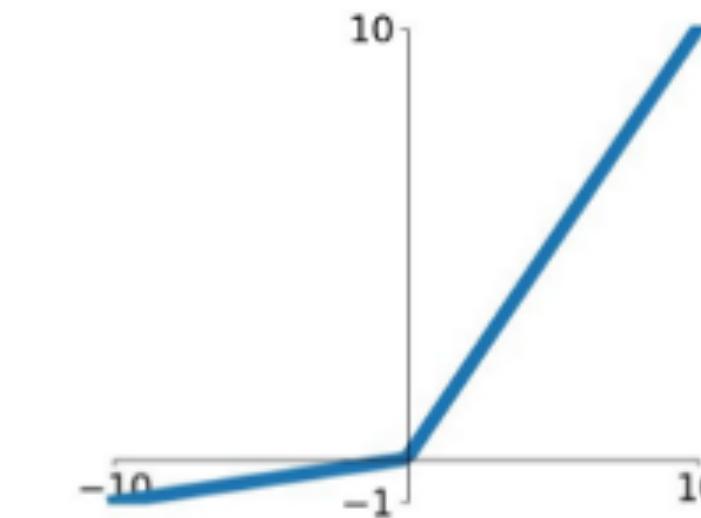
ReLU

$$\max(0, x)$$



Leaky ReLU

$$\max(0.1x, x)$$

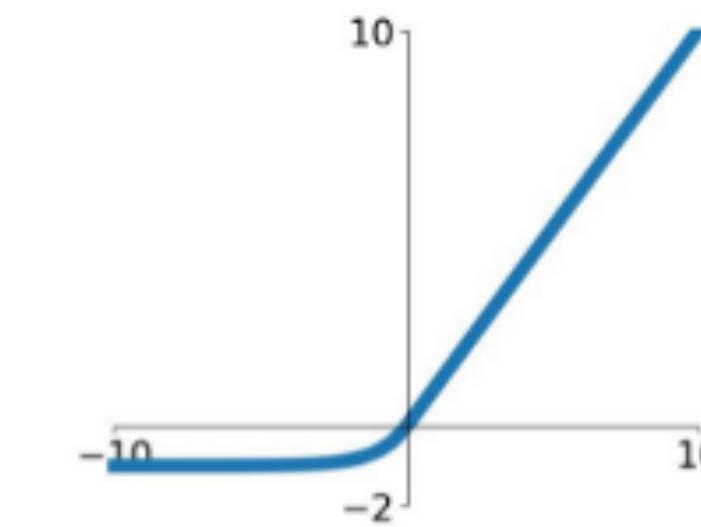


Maxout

$$\max(w_1^T x + b_1, w_2^T x + b_2)$$

ELU

$$\begin{cases} x & x \geq 0 \\ \alpha(e^x - 1) & x < 0 \end{cases}$$





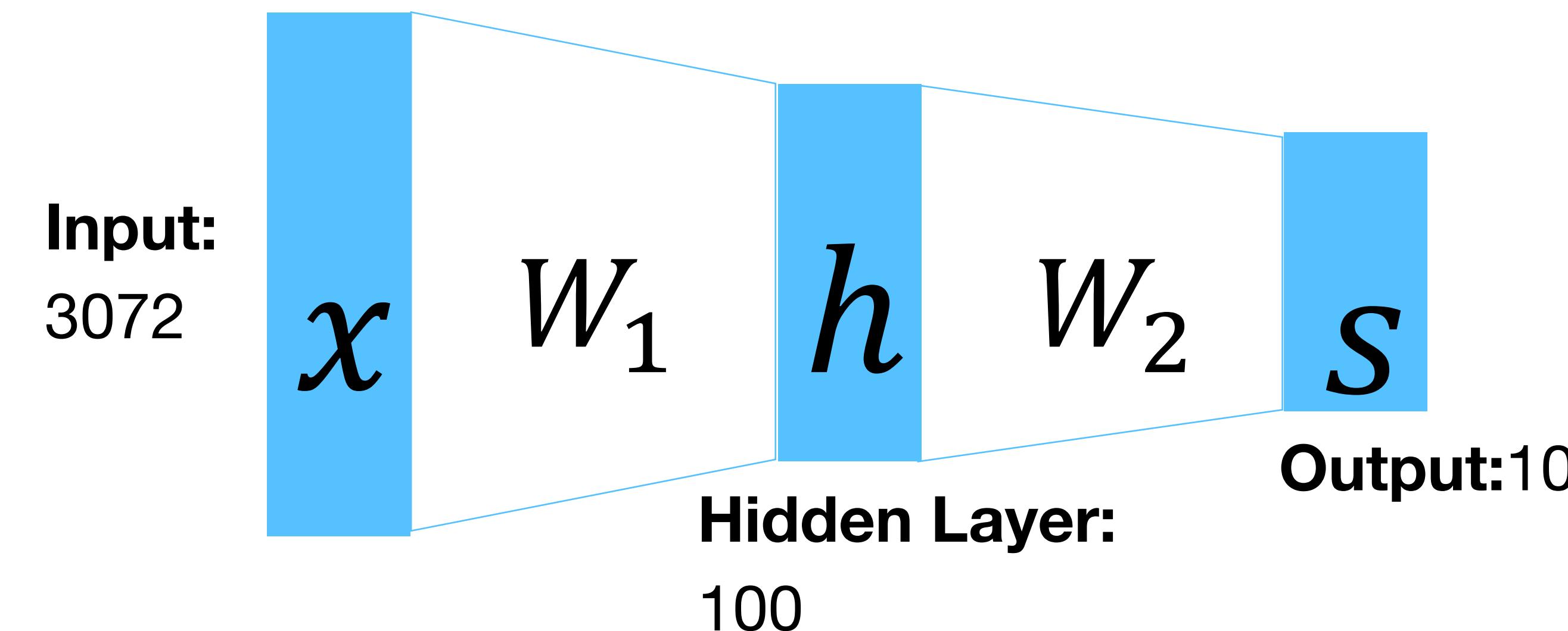
Neural Networks

Before: Linear Classifier:

$$f(x) = Wx + b$$

Now: Two-Layer Neural Network:

$$f(x) = W_2 \max(0, W_1 x + b_1) + b_2$$



$$x \in \mathbb{R}^D, W_1 \in \mathbb{R}^{H \times D}, W_2 \in \mathbb{R}^{C \times H}$$



Neural Networks

Input: $x \in \mathbb{R}^D$

Output: $f(x) \in \mathbb{R}^C$

Before: Linear Classifier: $f(x) = Wx + b$

Learnable parameters: $W \in \mathbb{R}^{D \times C}, b \in \mathbb{R}^C$

Feature Extraction

Now: Two-Layer Neural Network: $f(x) = W_2 \max(0, W_1 x + b_1) + b_2$

Learnable parameters: $W_1 \in \mathbb{R}^{H \times D}, b_1 \in \mathbb{R}^H, W_2 \in \mathbb{R}^{C \times H}, b_2 \in \mathbb{R}^C$

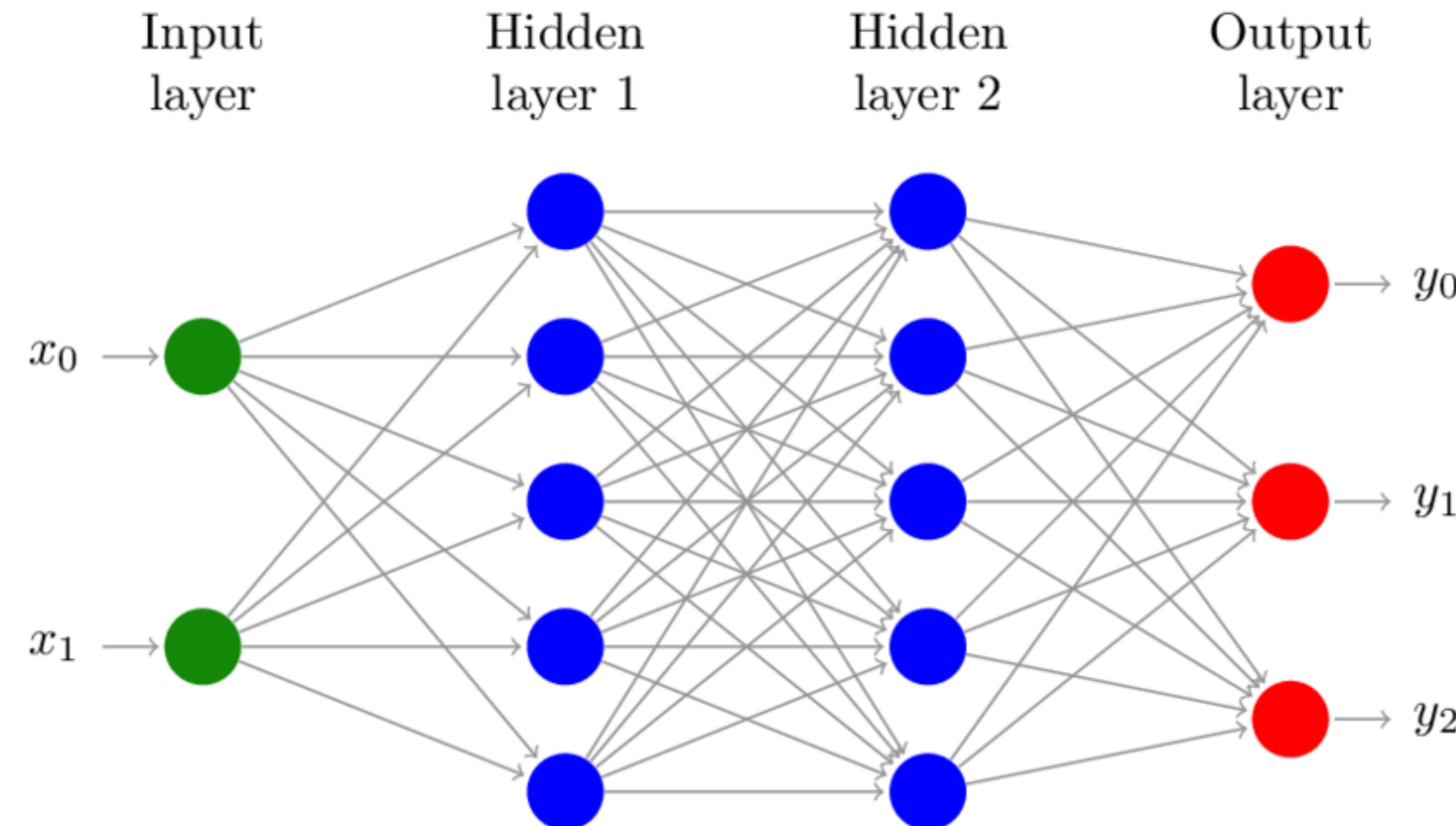
Or Three-Layer Neural Network:

$f(x) = W_3 \max(0, W_2 \max(0, W_1 x + b_1) + b_2) + b_3$



Neural Networks – MLP

“Fully Connected”





Neural Networks - MLP

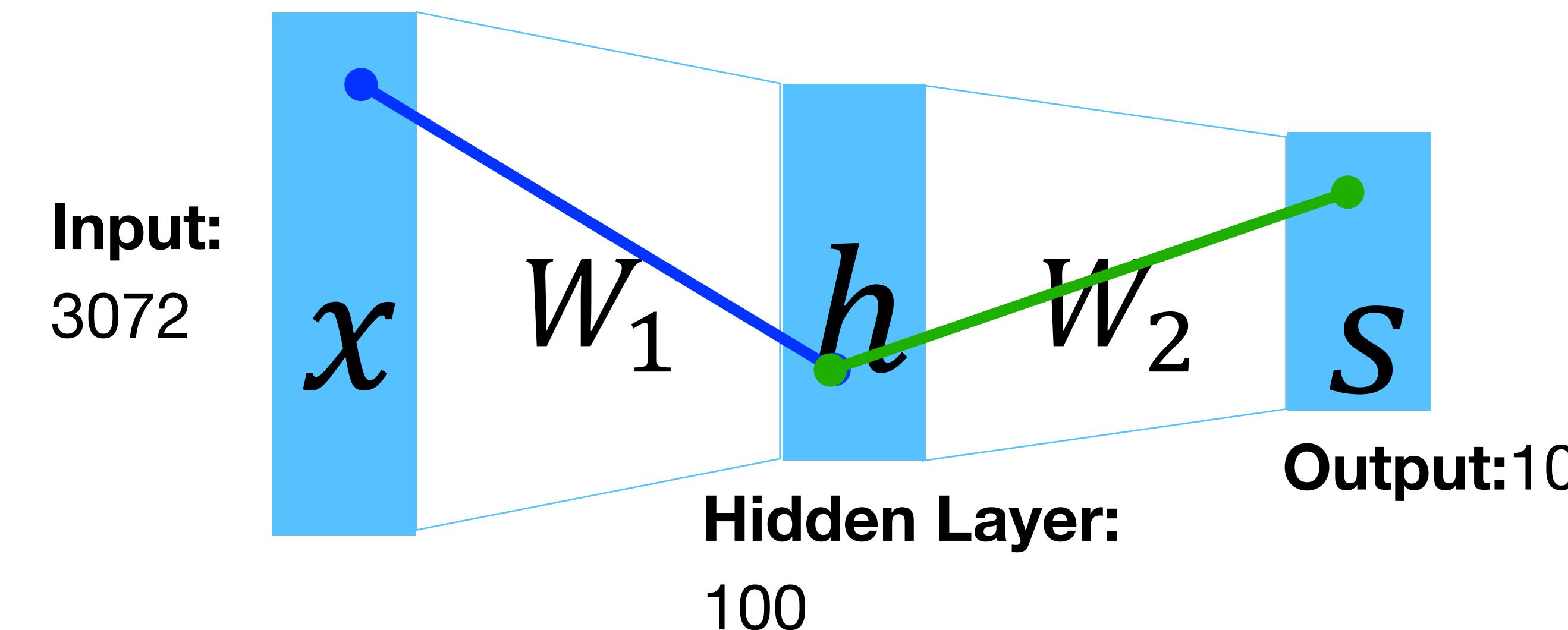
Before: Linear Classifier:

$$f(x) = Wx + b$$

Now: Two-Layer Neural Network:

$$f(x) = W_2 \max(0, W_1 x + b_1) + b_2$$

Element (i, j) of W_1 gives the effect on h_i from x_j



Element (i, j) of W_2 gives the effect on s_i from h_j



Neural Networks - MLP

Before: Linear Classifier:

$$f(x) = Wx + b$$

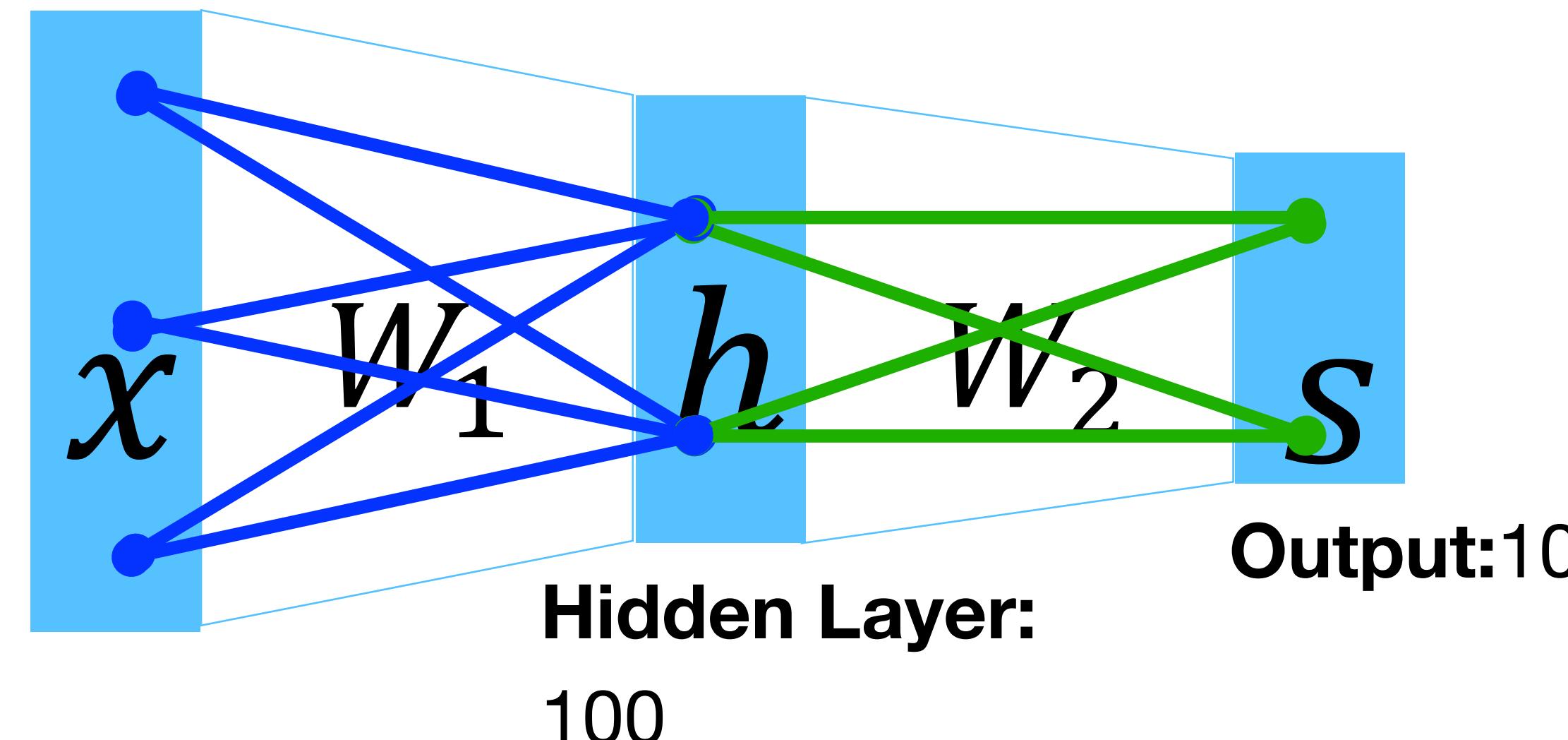
Now: Two-Layer Neural Network:

$$f(x) = W_2 \max(0, W_1 x + b_1) + b_2$$

Element (i, j) of W_1 gives the effect on h_i from x_j

All elements of x affect all elements of h

Input:
3072



Element (i, j) of W_2 gives the effect on s_i from h_j

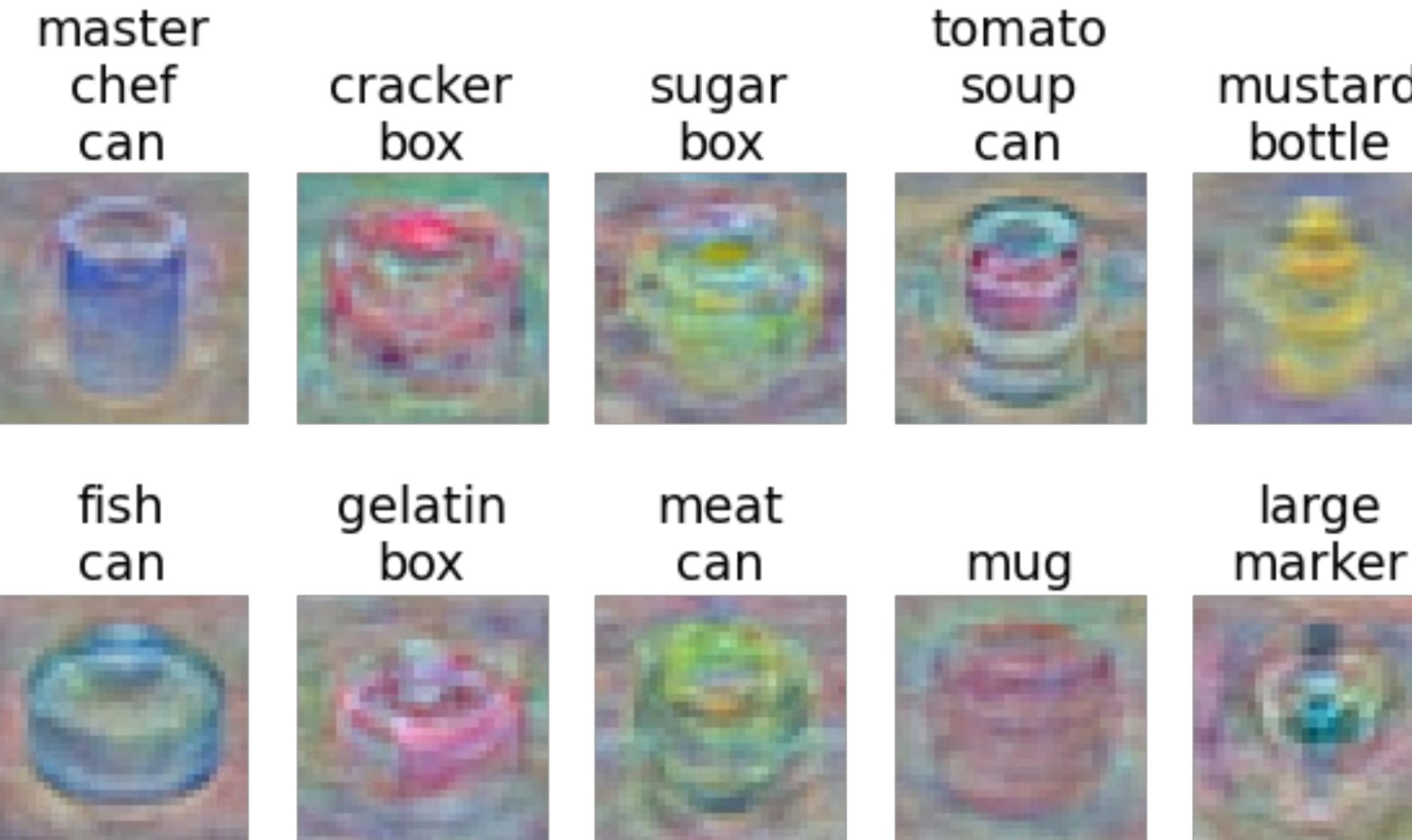
All elements of h affect all elements of s

Fully-connected neural network also
“Multi-Layer Perceptron” (MLP)



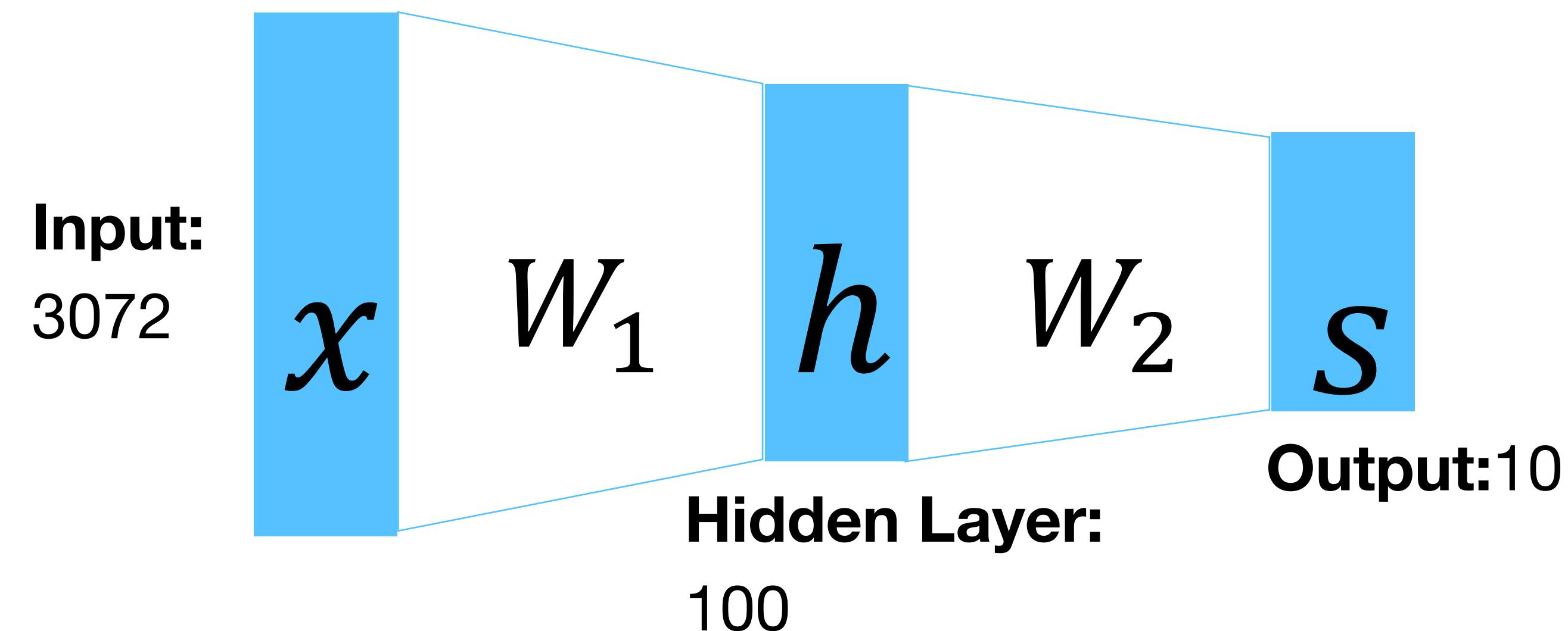
Neural Networks

Linear classifier: One template per class



Before: Linear score function

Now: Two-Layer Neural Network:





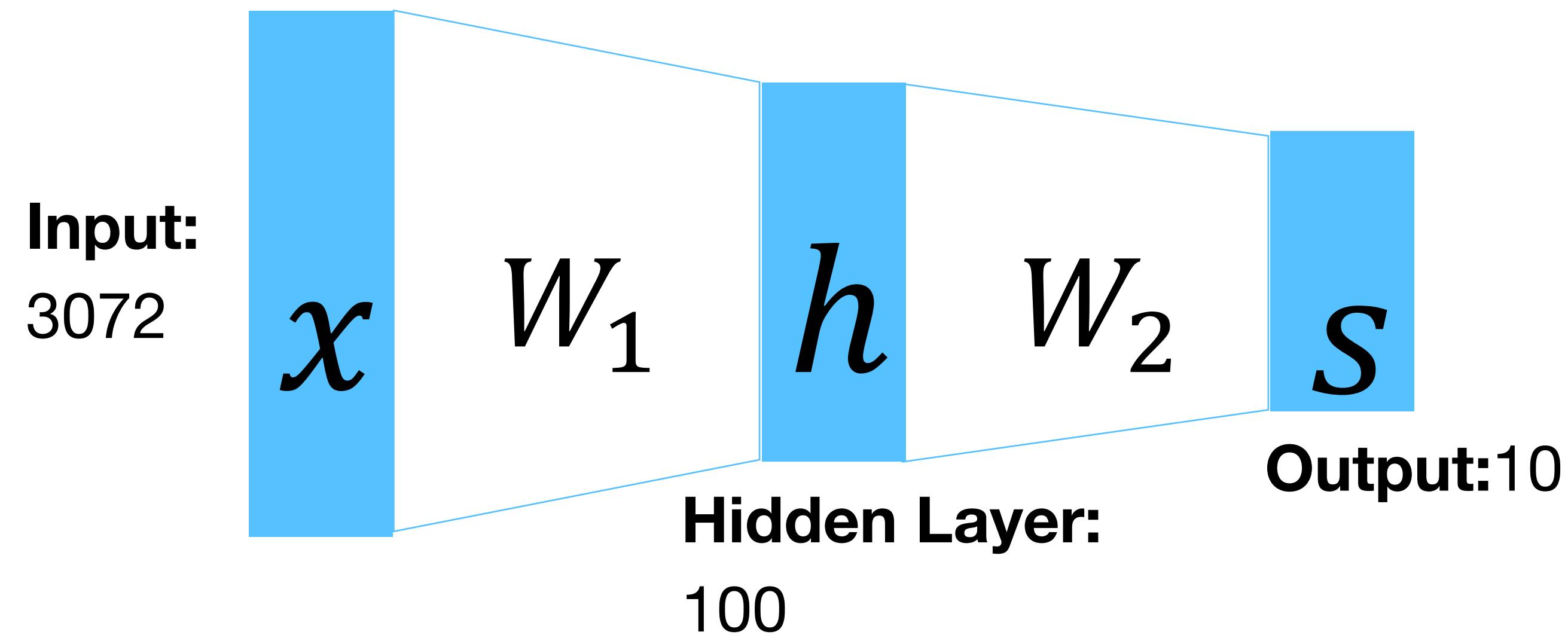
Neural Networks

Neural net: first layer is bank of templates;
Second layer recombines templates



Before: Linear score function

Now: Two-Layer Neural Network:



$$x \in \mathbb{R}^D, W_1 \in \mathbb{R}^{H \times D}, W_2 \in \mathbb{R}^{C \times H}$$



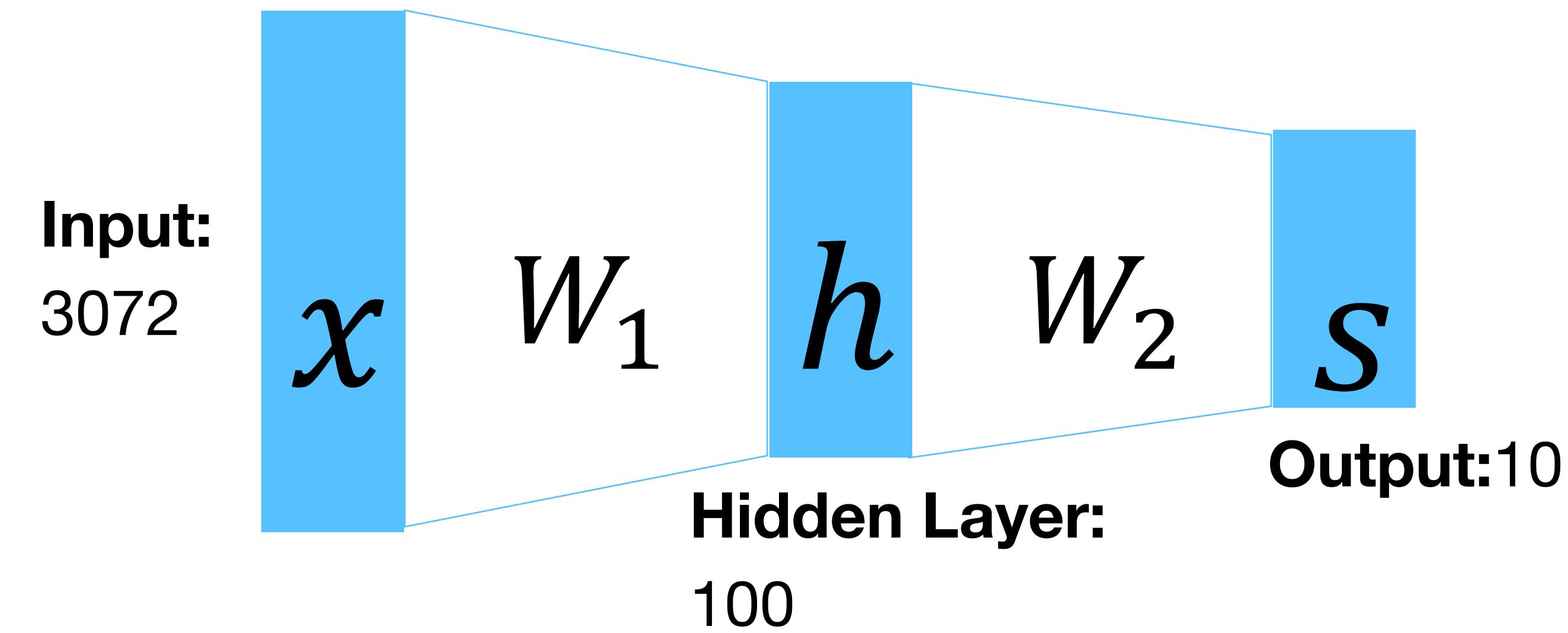
Neural Networks

Can use different templates to cover multiple modes of a class!



Before: Linear score function

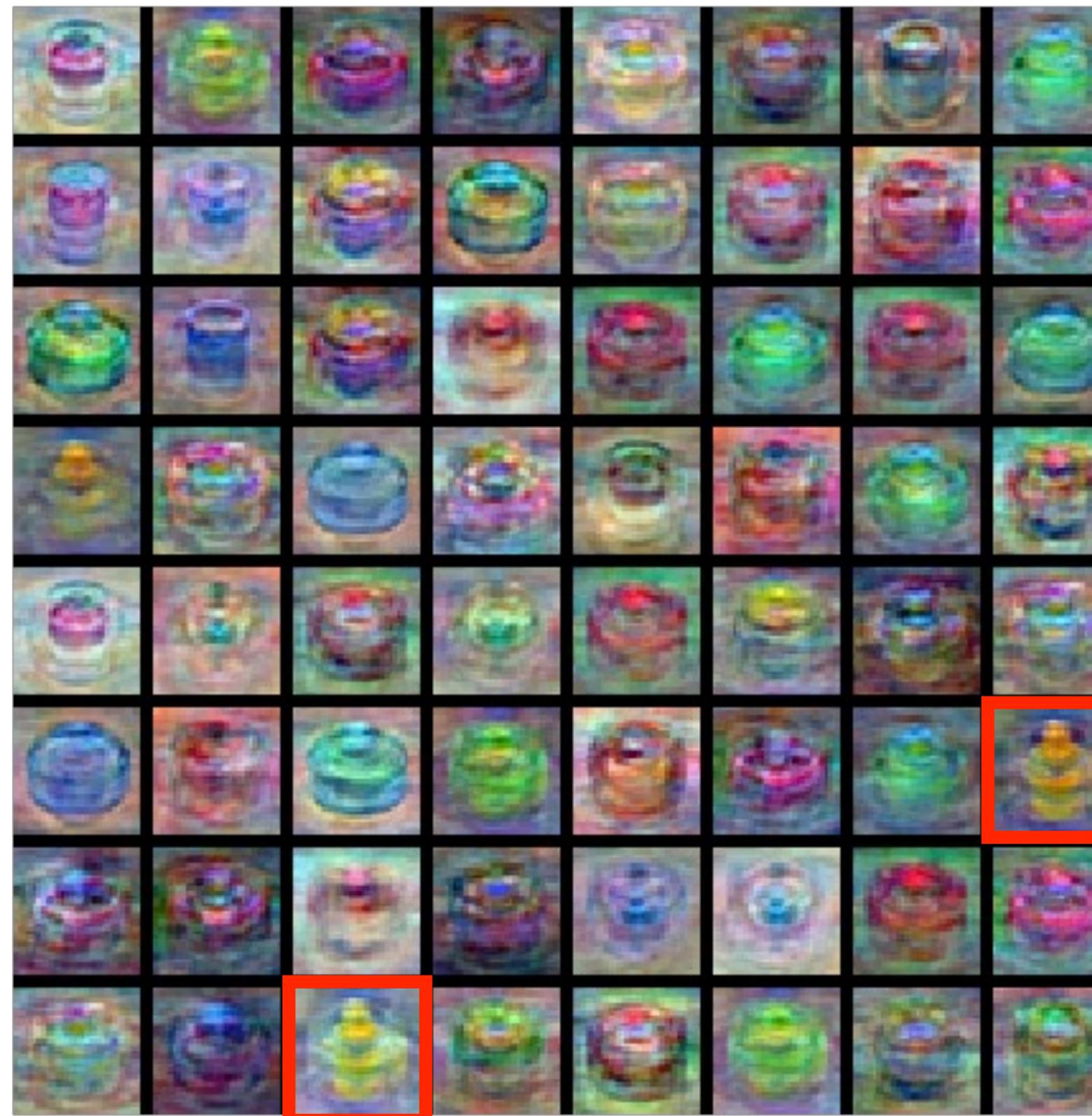
Now: Two-Layer Neural Network:





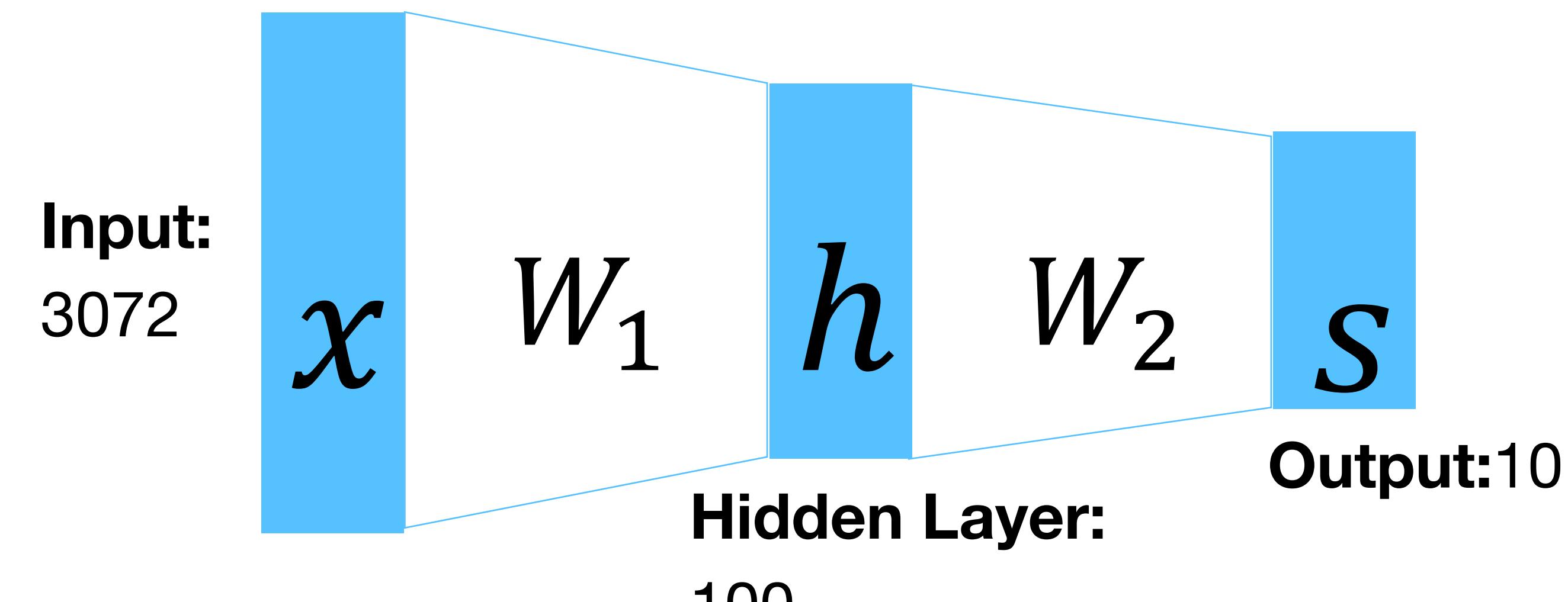
Neural Networks

Can use different templates to cover multiple modes of a class!



Before: Linear score function

Now: Two-Layer Neural Network:

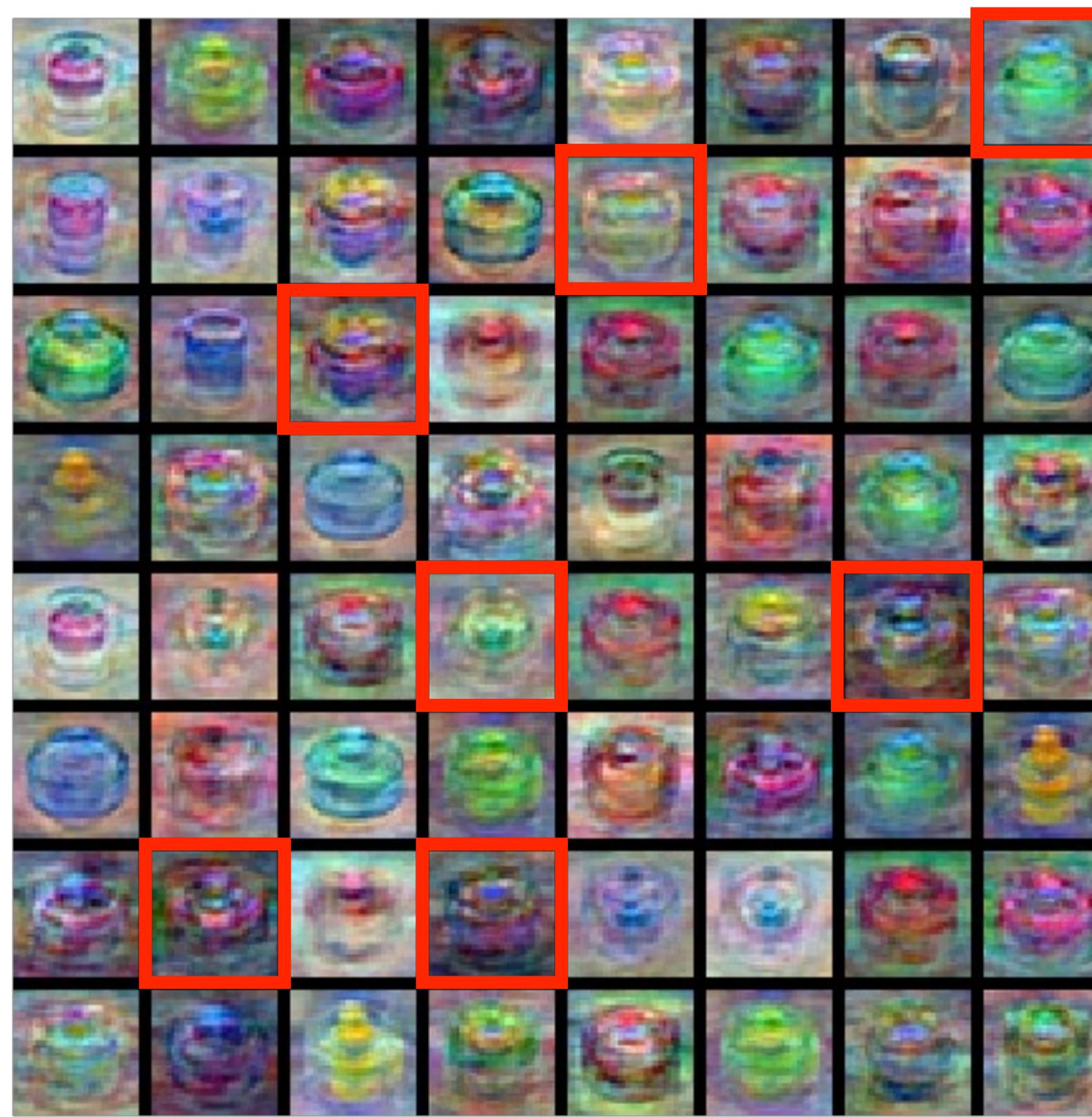


$$x \in \mathbb{R}^D, W_1 \in \mathbb{R}^{H \times D}, W_2 \in \mathbb{R}^{C \times H}$$



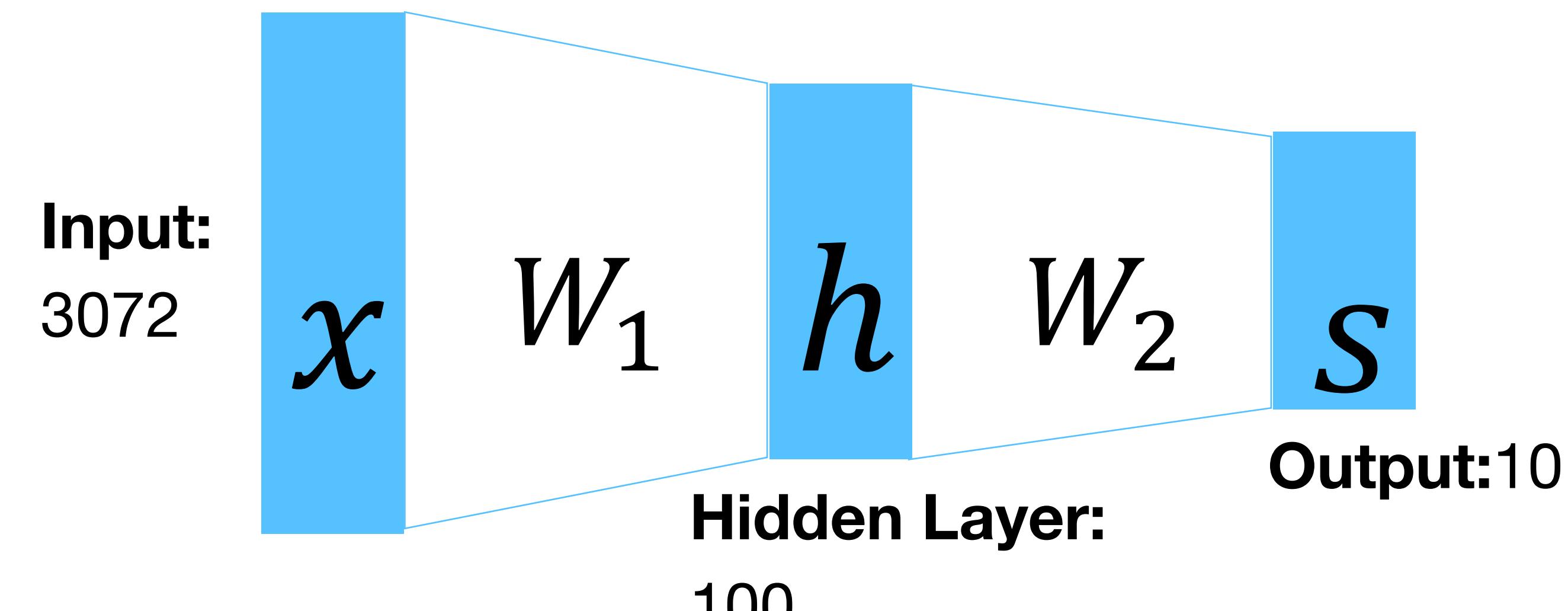
Neural Networks

“Distributed representation”: Most templates not **interpretable**!



Before: Linear score function

Now: Two-Layer Neural Network:

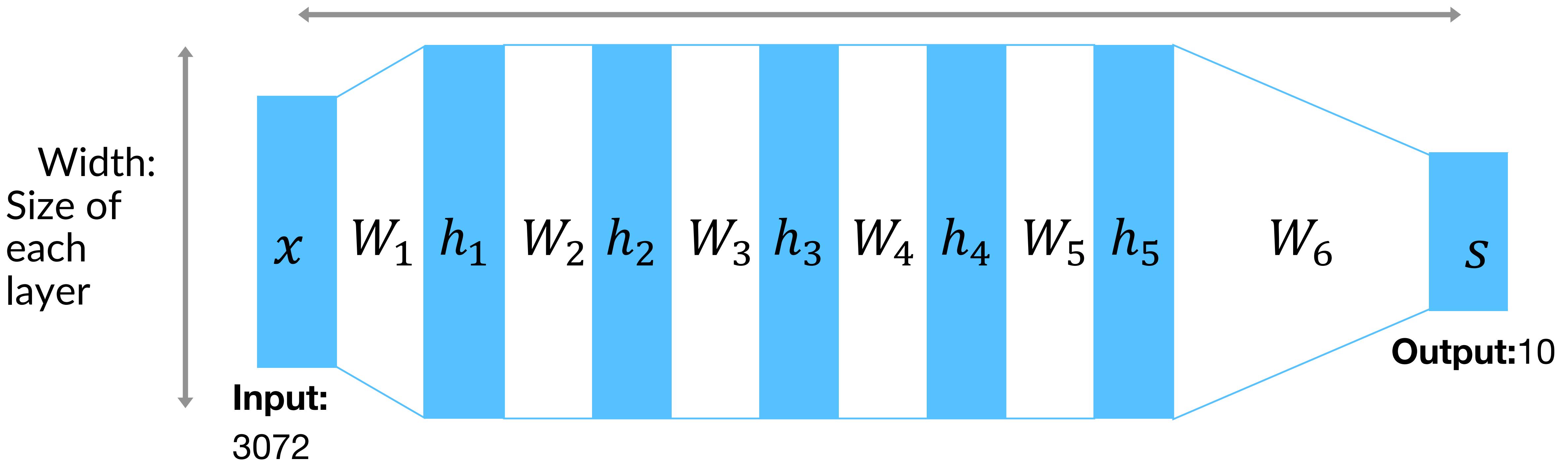


$$x \in \mathbb{R}^D, W_1 \in \mathbb{R}^{H \times D}, W_2 \in \mathbb{R}^{C \times H}$$



Deep Neural Networks

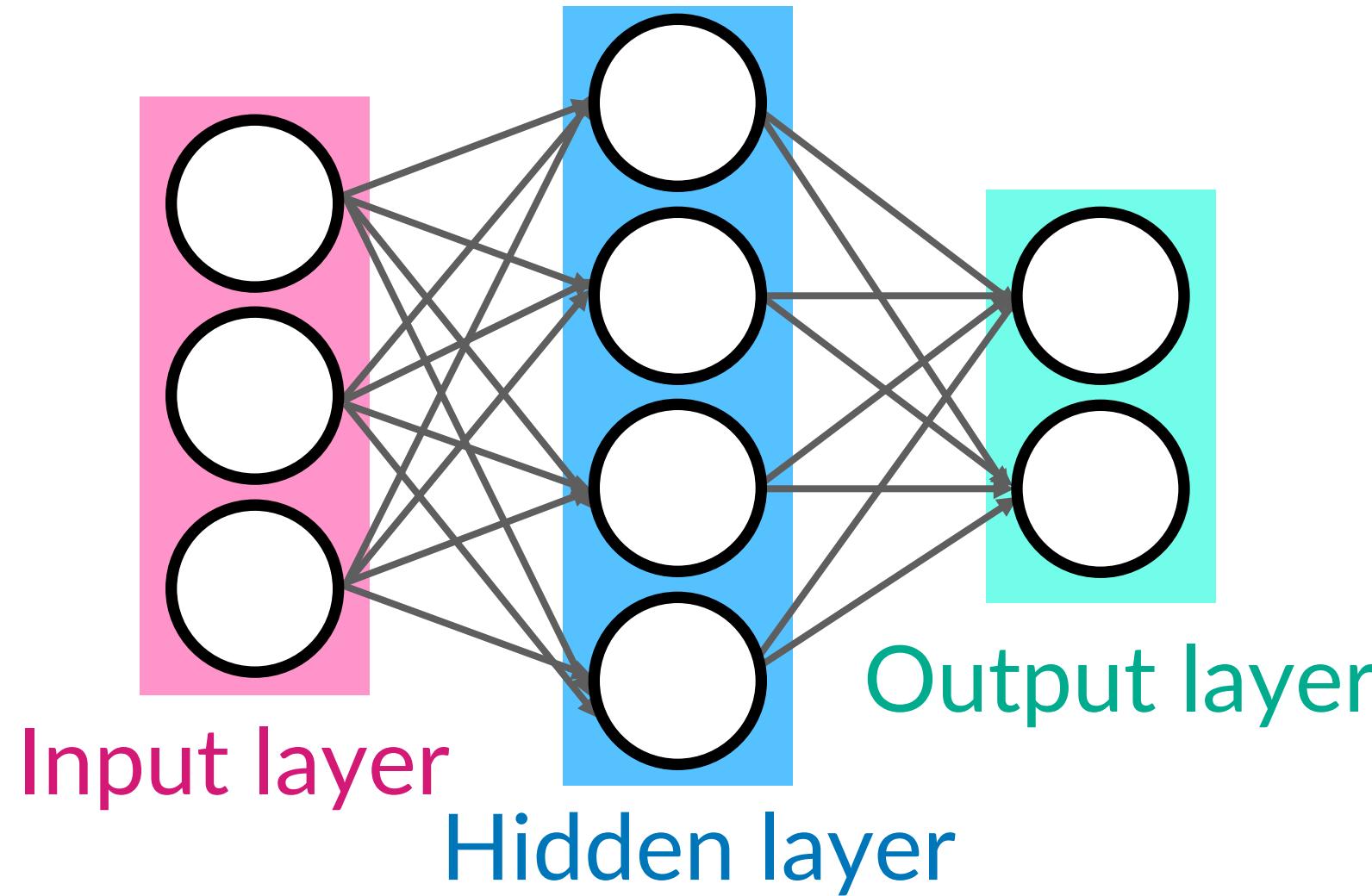
Depth = number of layers



$$s = W_6 \max(0, W_5 \max(0, W_4 \max(0, W_3 \max(0, W_2 \max(0, W_1 x)))))$$



Neural Net in <20 lines!



Initialize weights
and data

Compute loss (Sigmoid
activation, L2 loss)

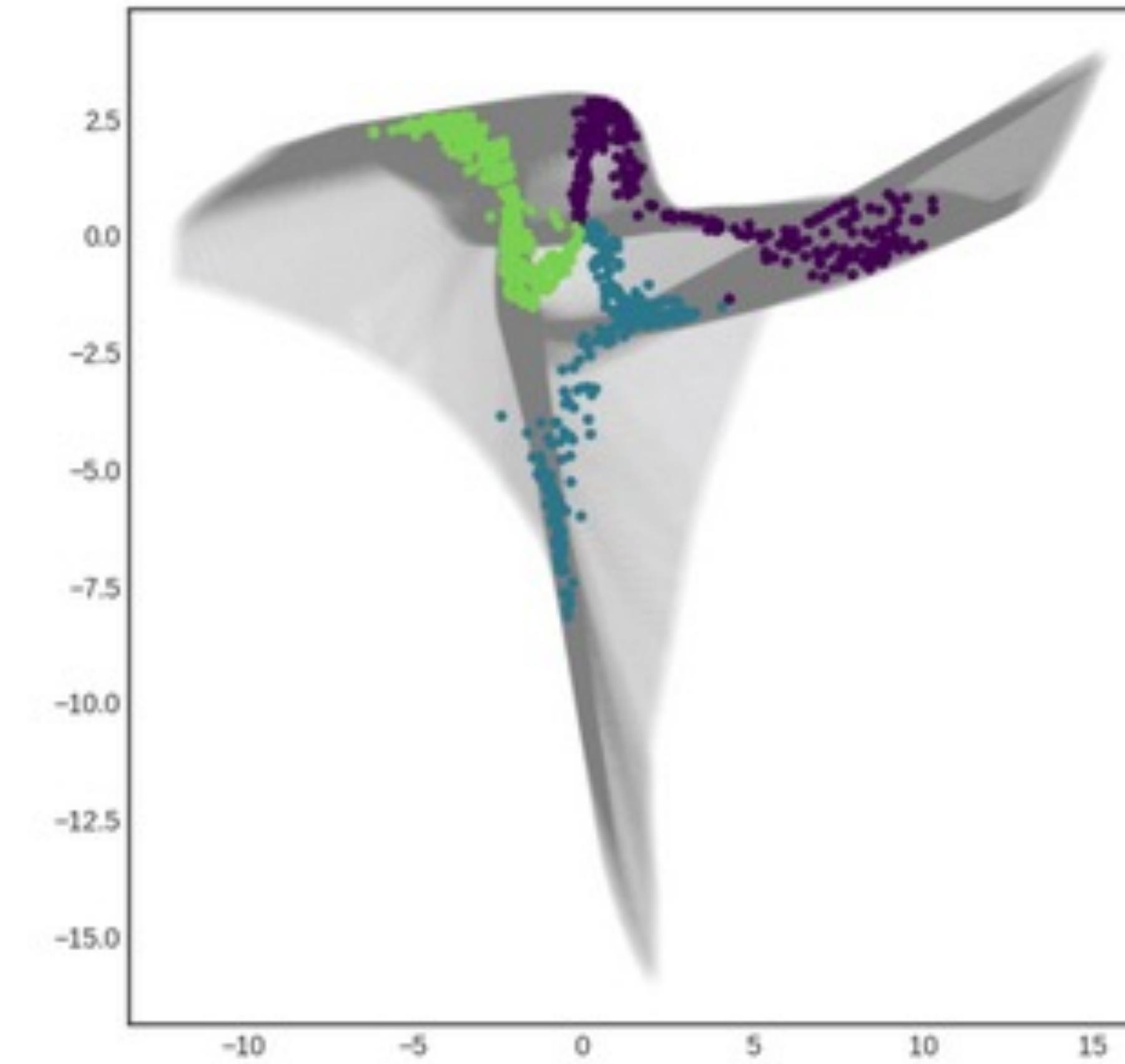
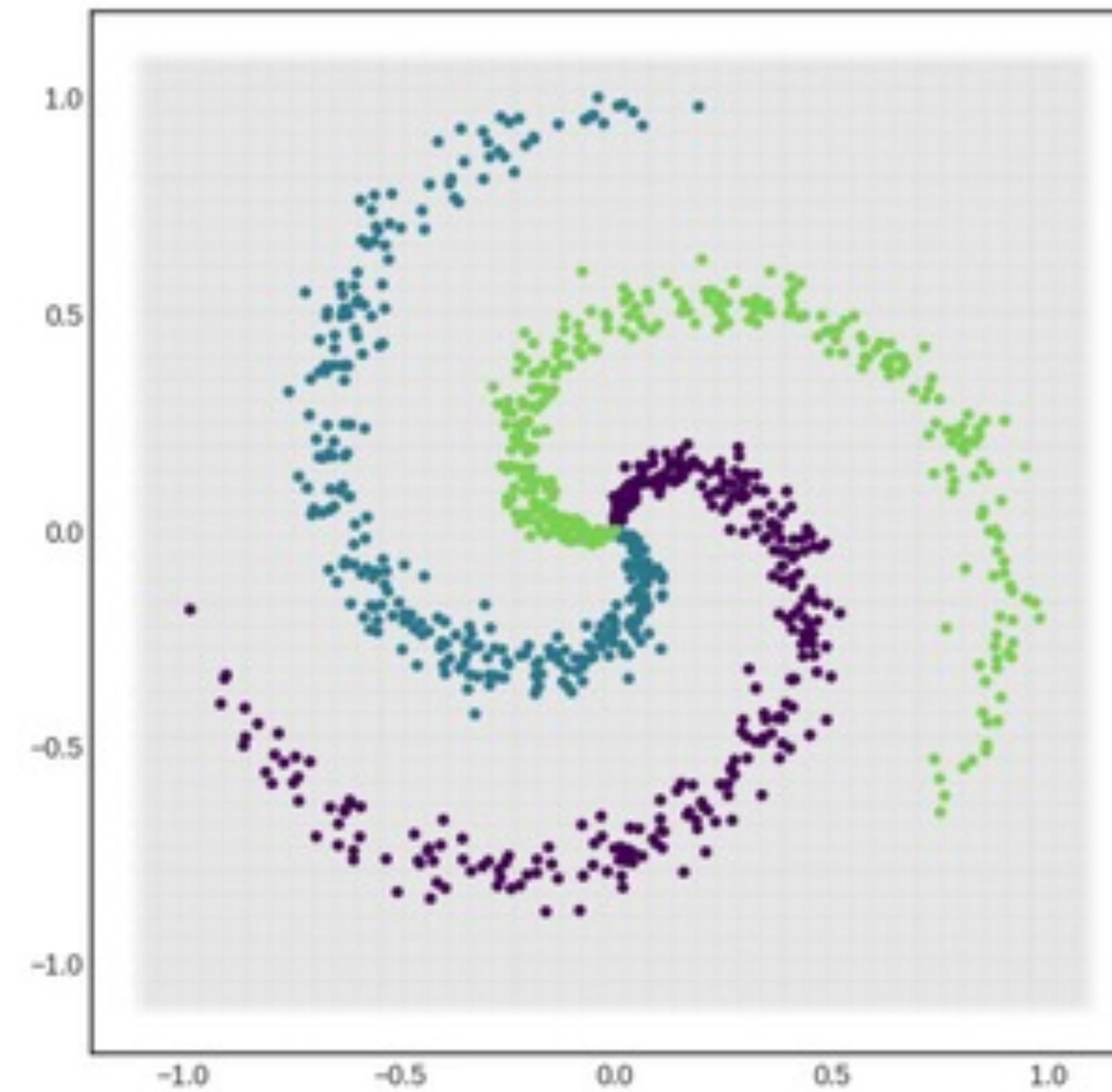
Compute gradients

SGD step

```
1 import numpy as np
2 from numpy.random import randn
3
4 N, Din, H, Dout = 64, 1000, 100, 10
5 x, y = randn(N, Din), randn(N, Dout)
6 w1, w2 = randn(Din, H), randn(H, Dout)
7 for t in range(10000):
8     h = 1.0 / (1.0 + np.exp(-x.dot(w1)))
9     y_pred = h.dot(w2)
10    loss = np.square(y_pred - y).sum()
11    dy_pred = 2.0 * (y_pred - y)
12    dw2 = h.T.dot(dy_pred)
13    dh = dy_pred.dot(w2.T)
14    dw1 = x.T.dot(dh * h * (1 - h))
15    w1 -= 1e-4 * dw1
16    w2 -= 1e-4 * dw2
```



Feature Space Warping





Feature Space Warping

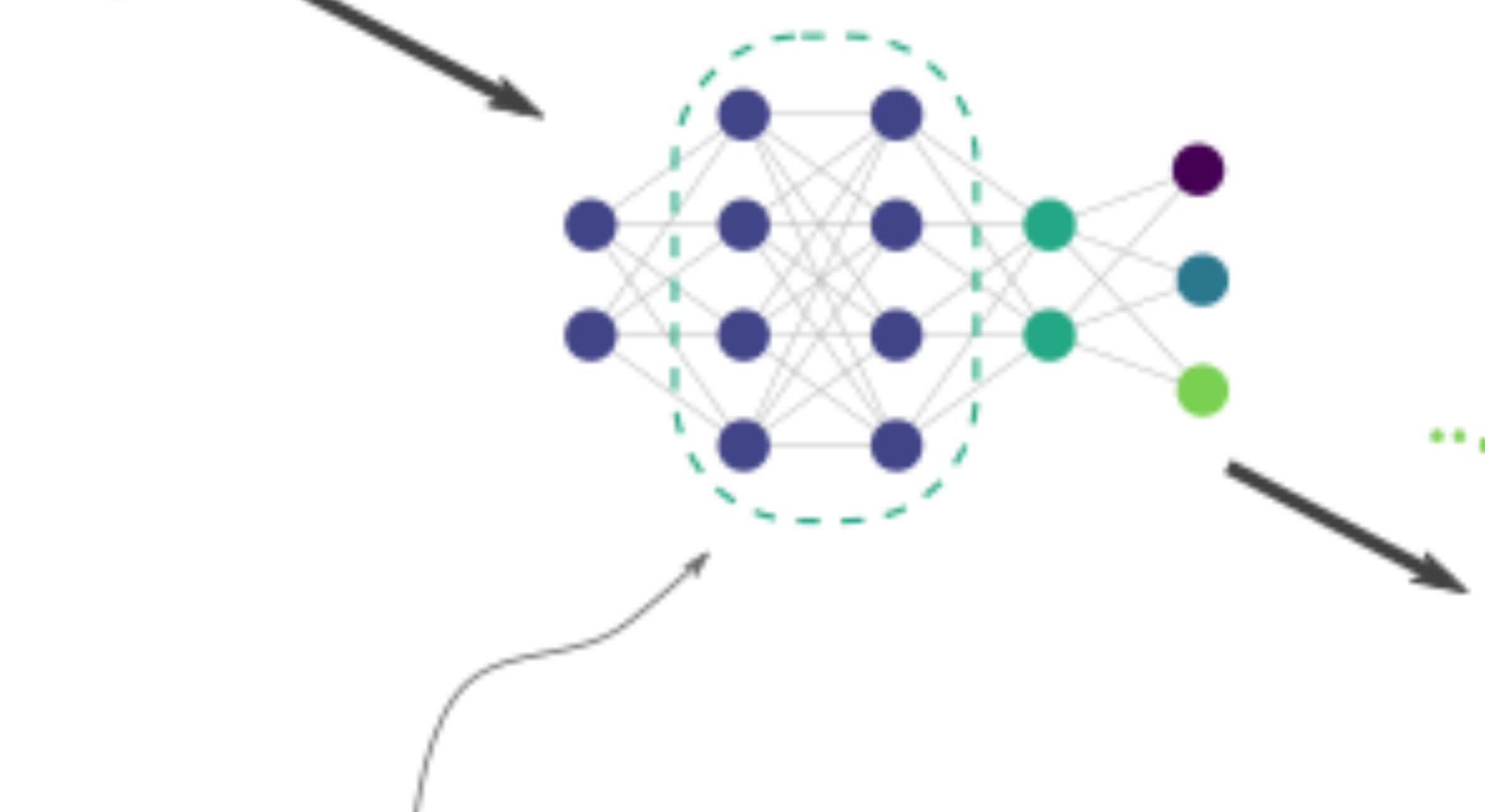
Classes not
linearly separable



Hidden layers
do the hard work

Classes linearly
separable in transformed
feature space

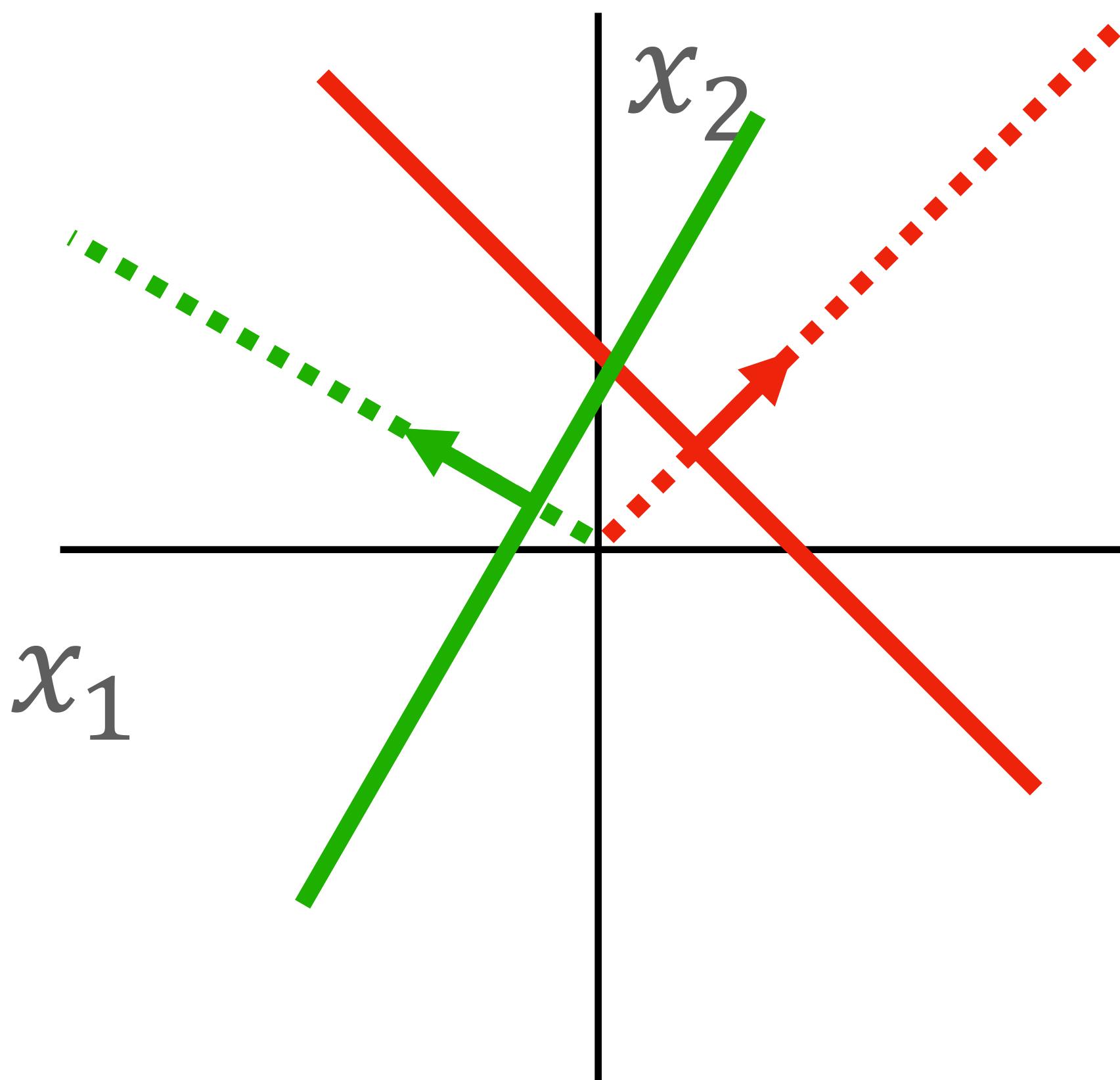
Linear and non-linear
operations warp feature space
with learned parameters





Feature Space Warping

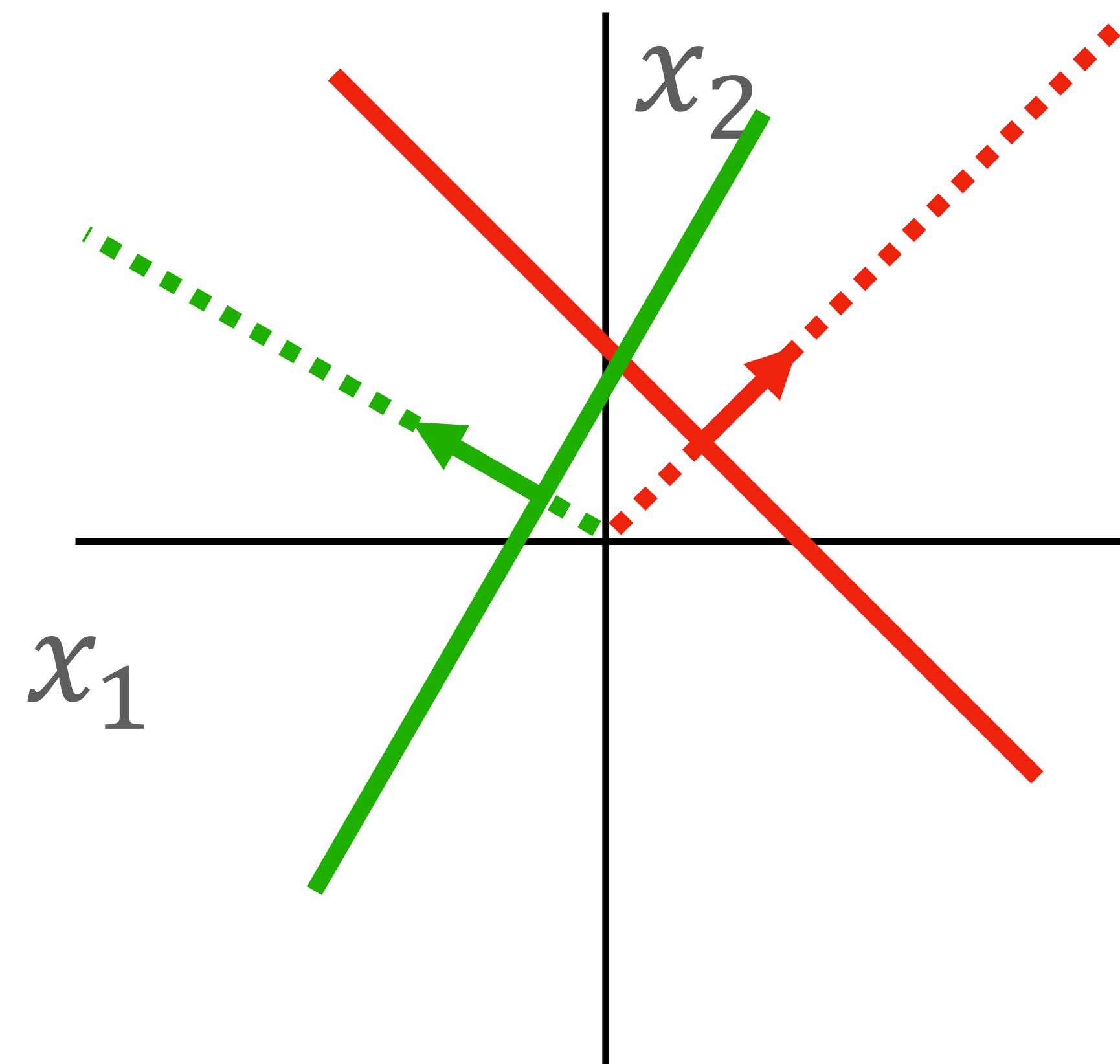
Consider a linear transform: $h = Wx + b$ where x, b, h are each 2-dimensional



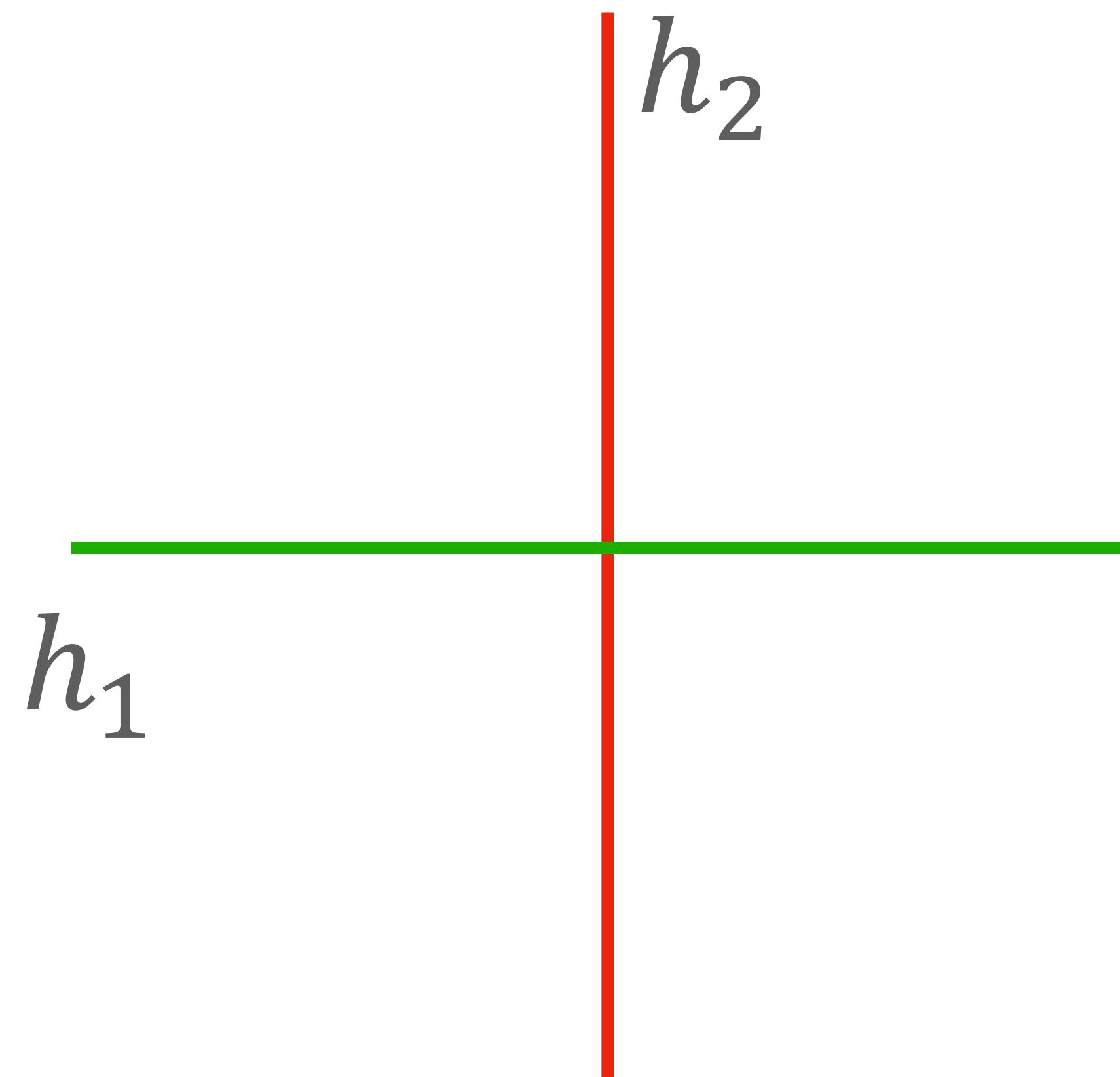


Feature Space Warping

Consider a linear transform: $h = Wx + b$ where x, b, h are each 2-dimensional



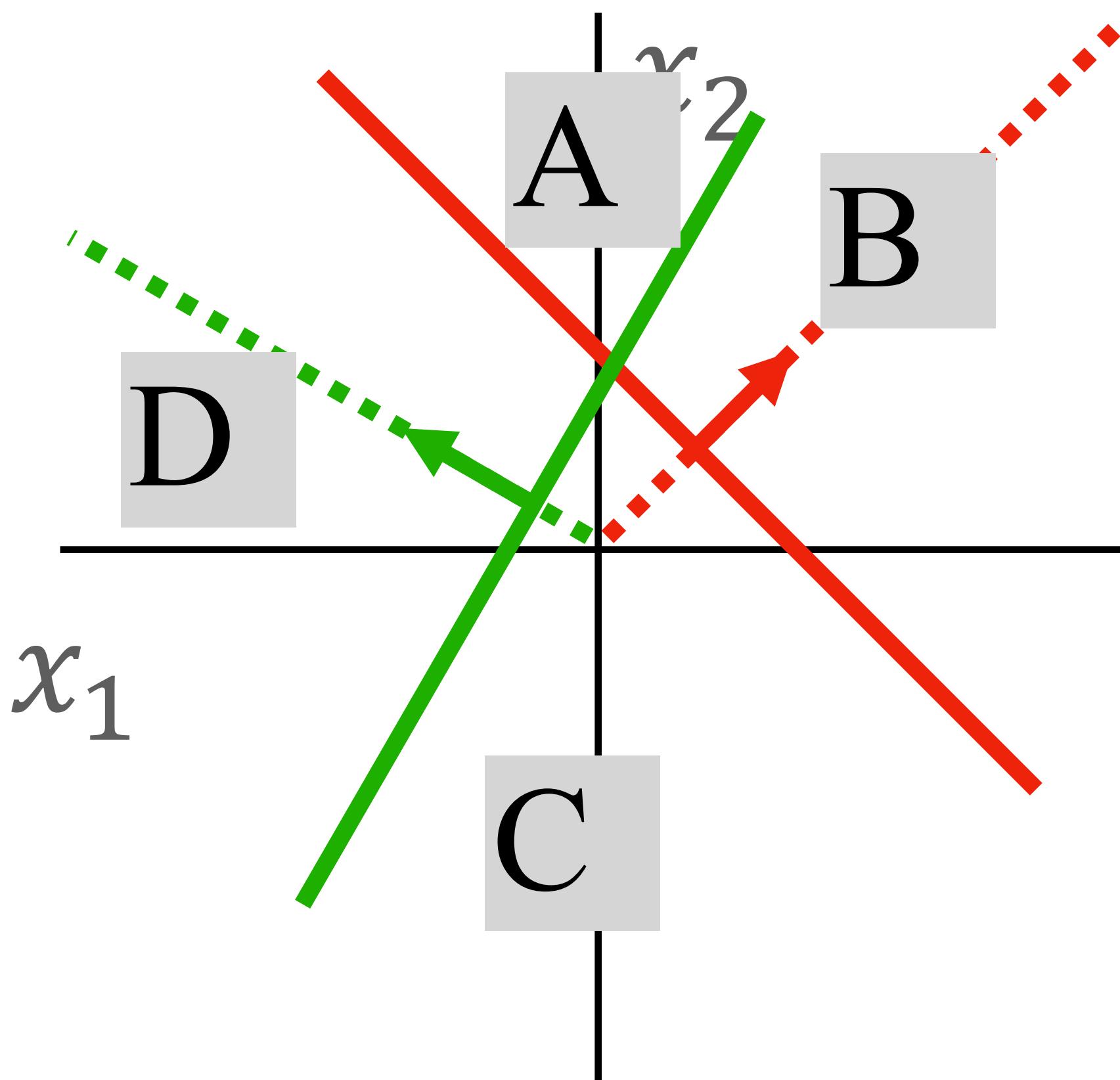
Feature transform:
 $h = Wx + b$



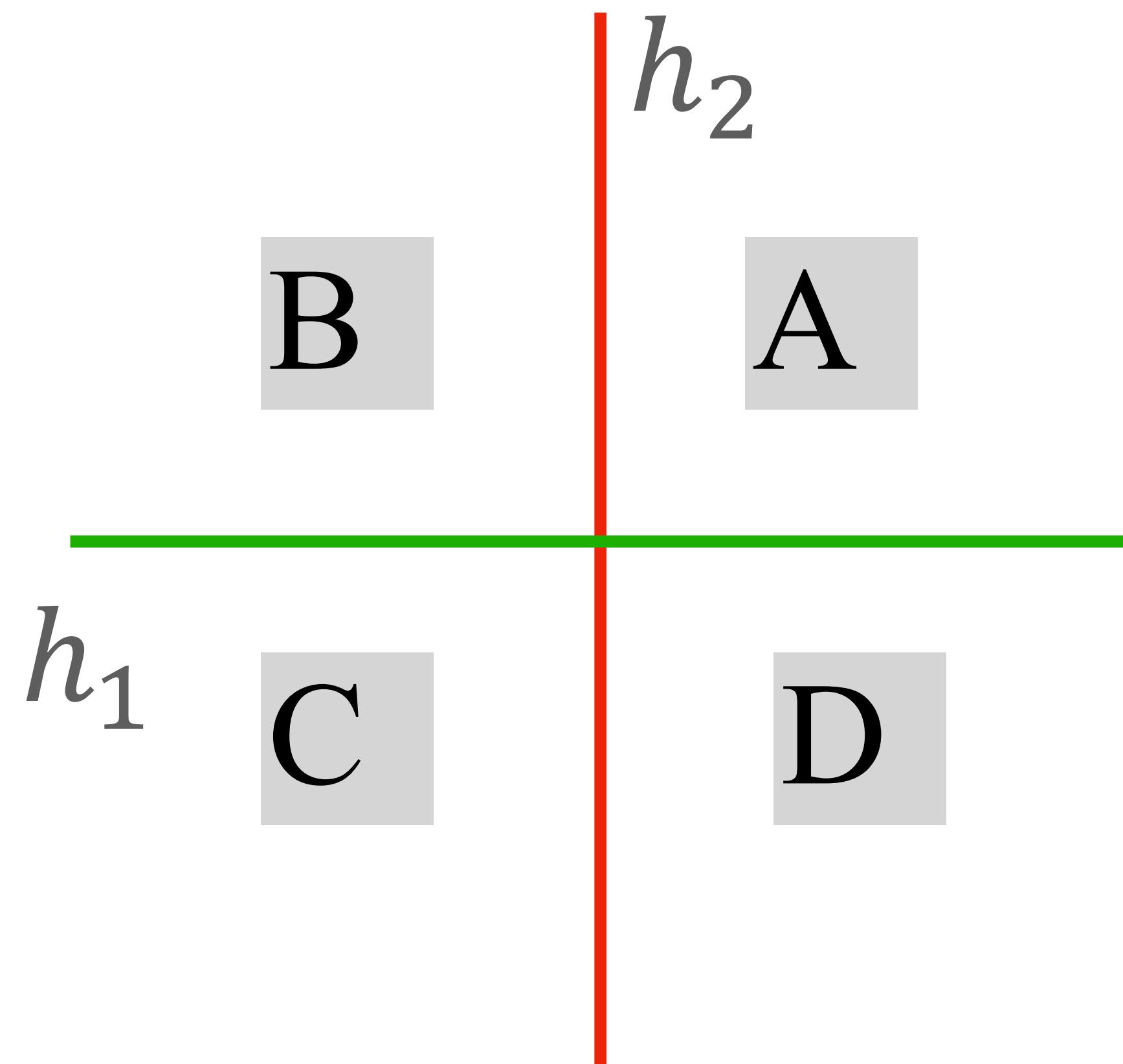


Feature Space Warping

Consider a linear transform: $h = Wx + b$ where x, b, h are each 2-dimensional



Feature transform:
 $h = Wx + b$

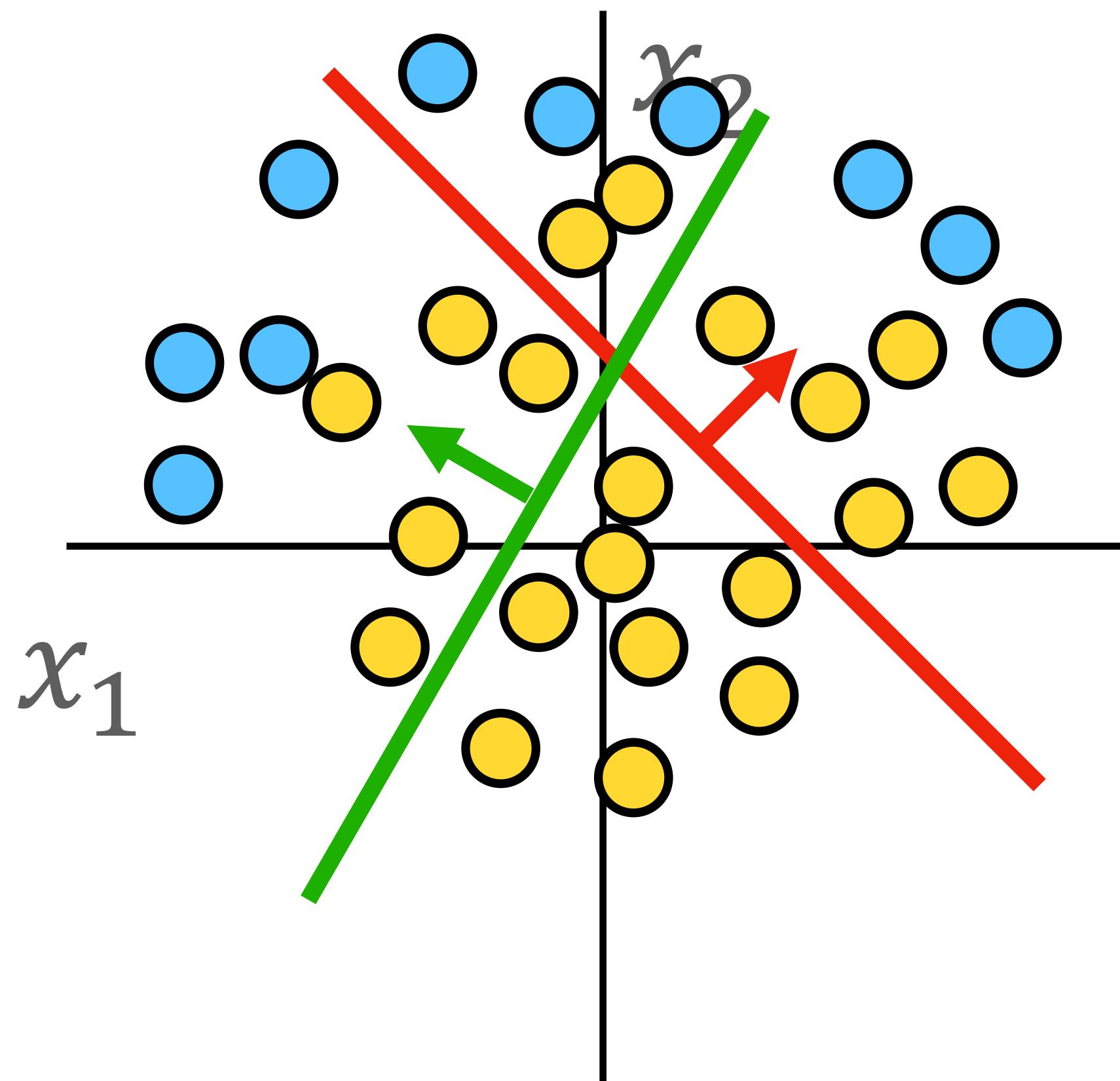




Feature Space Warping

Points not linearly separable
in original space

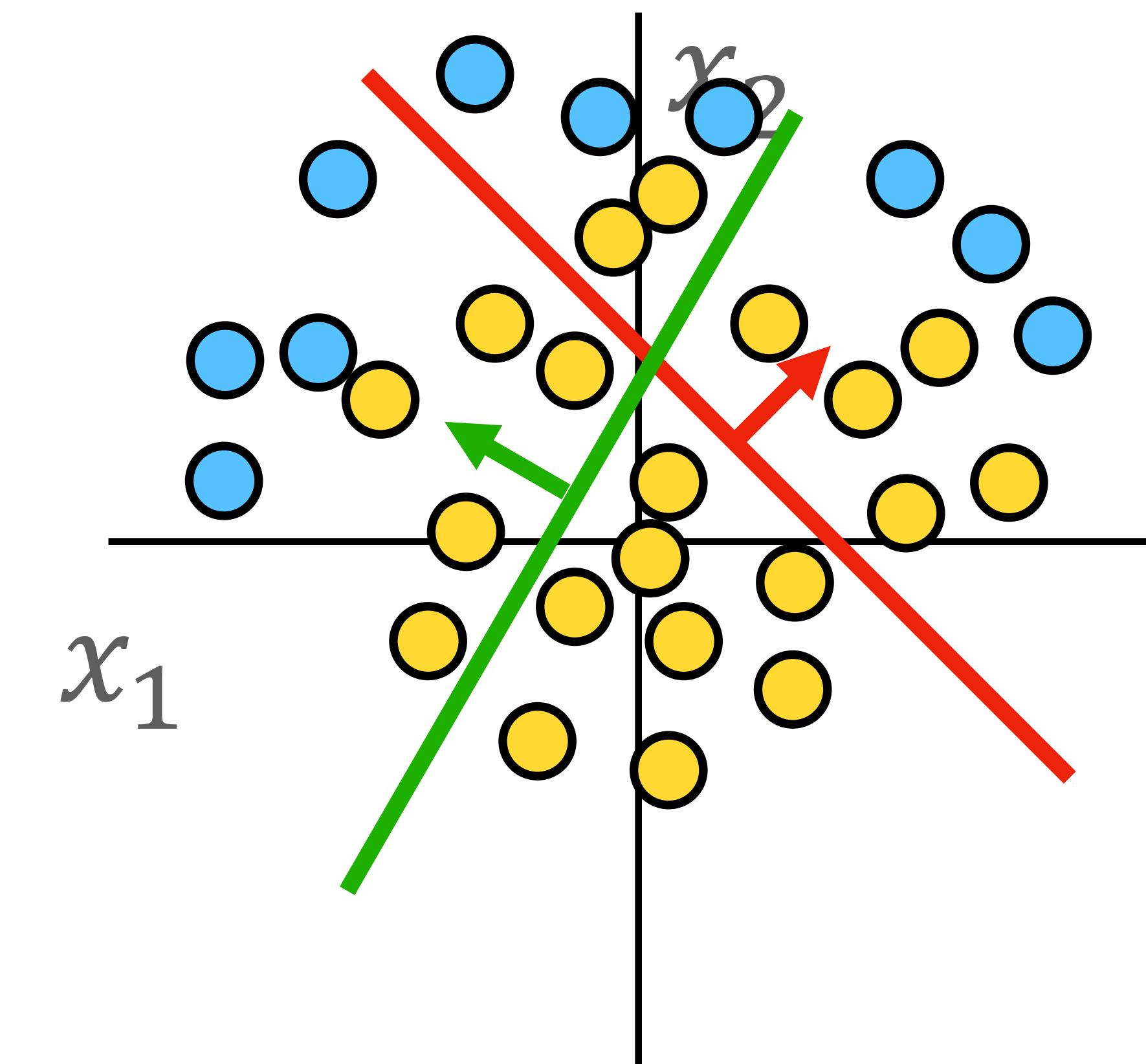
Consider a linear transform: $h = Wx + b$ where x, b, h are each 2-dimensional





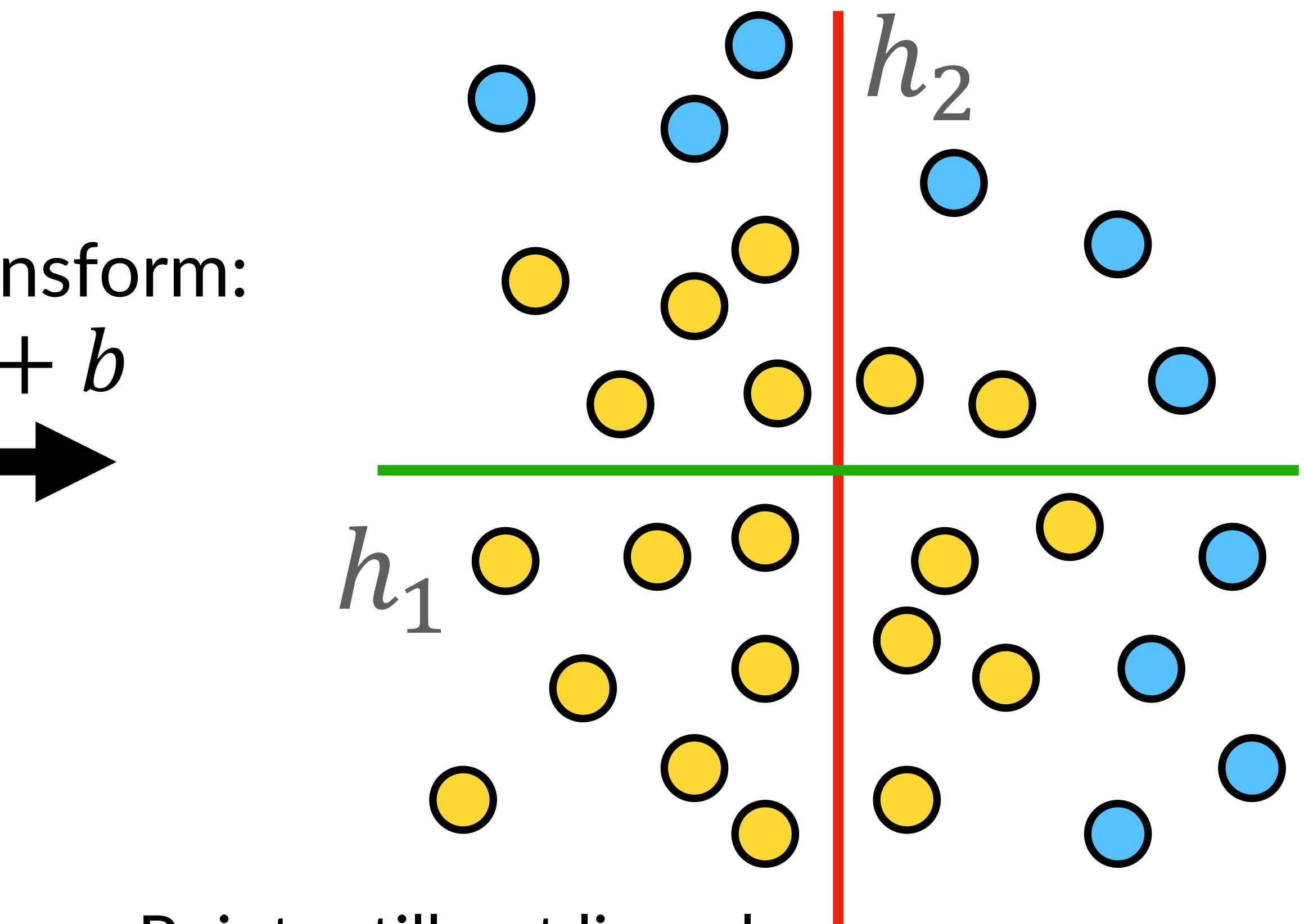
Feature Space Warping

Points not linearly separable
in original space



Feature transform:
 $h = Wx + b$

Consider a linear transform: $h = Wx + b$ where x, b, h are each 2-dimensional

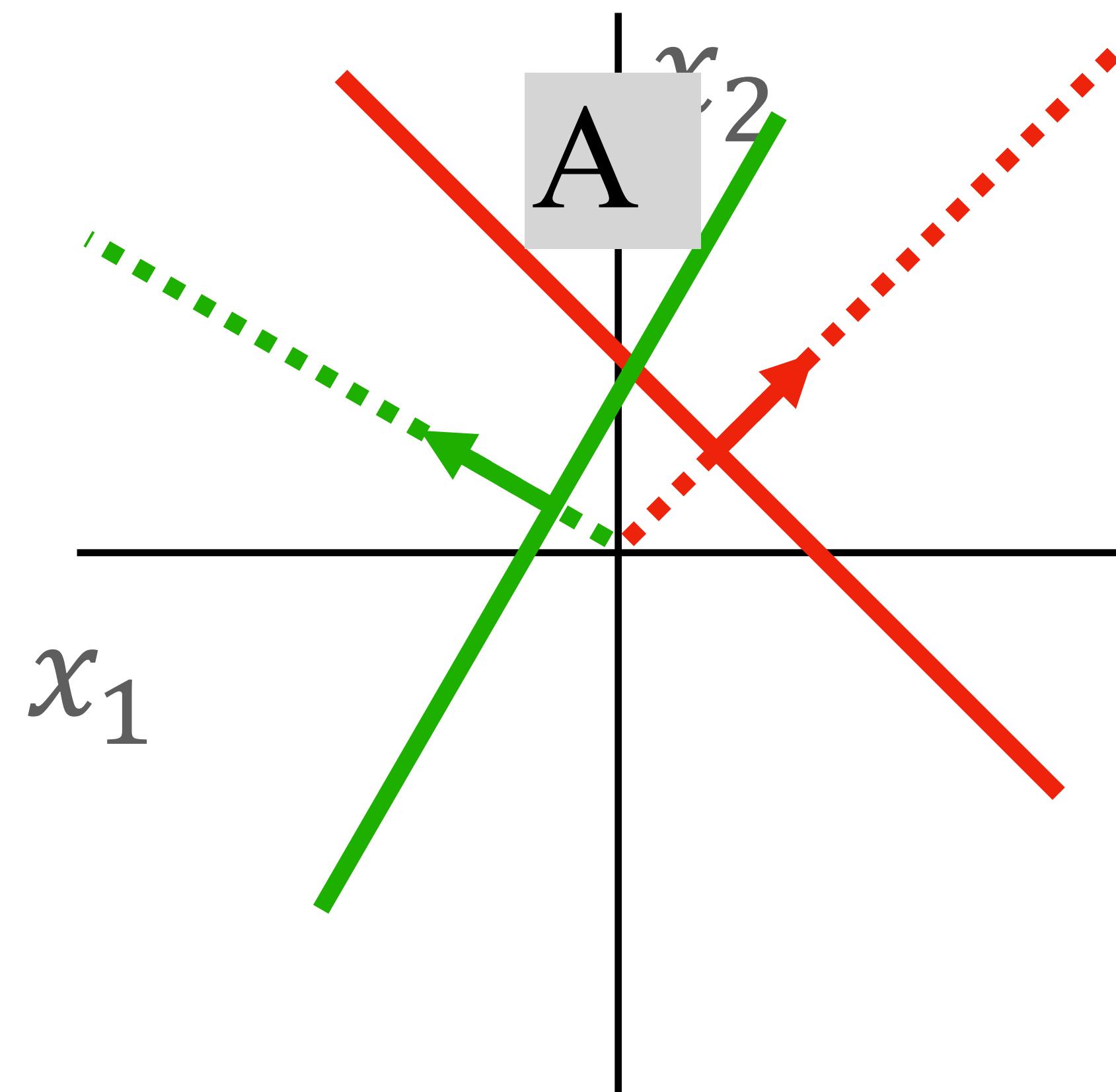


Points still not linearly
separable in feature space

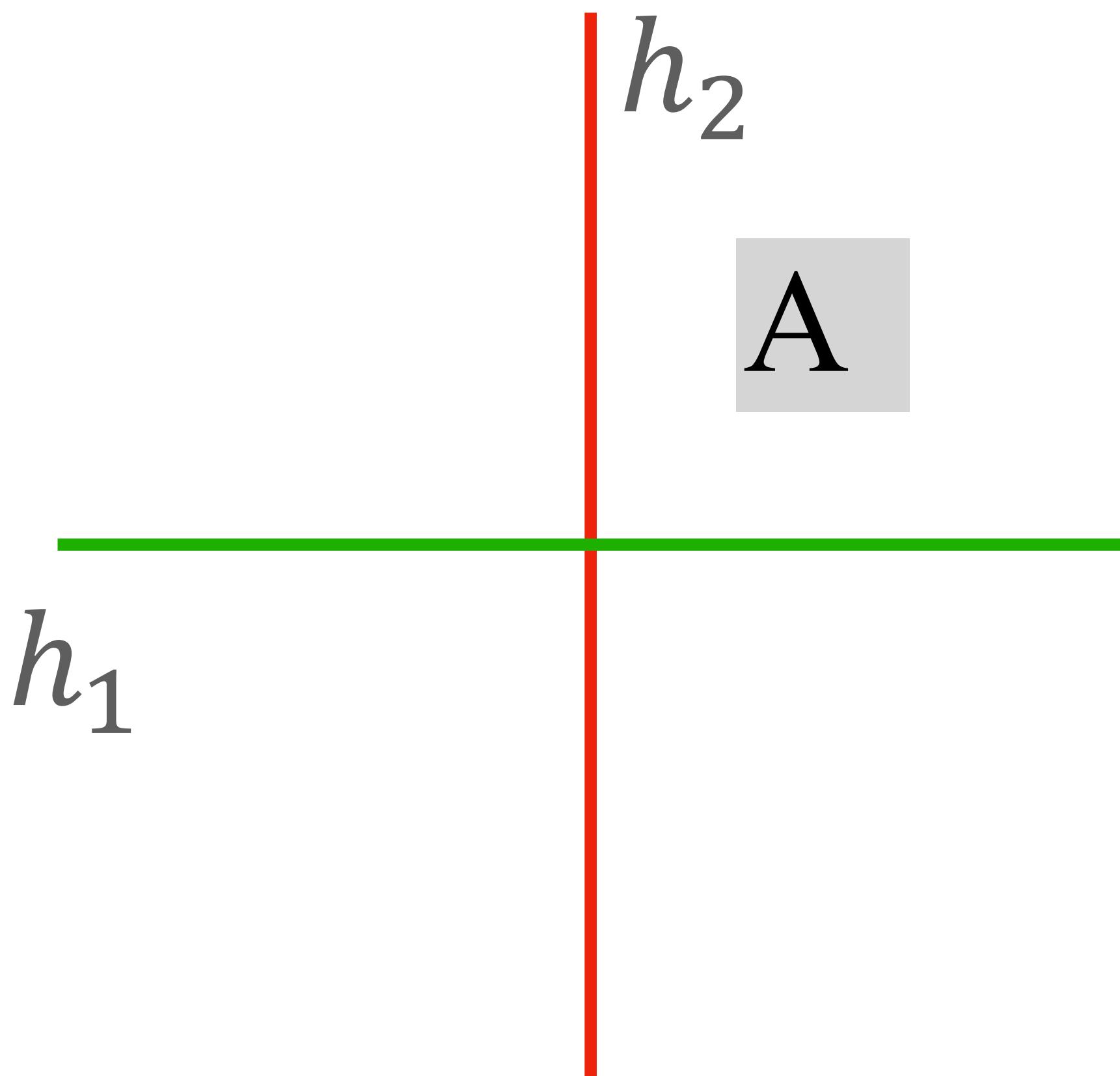
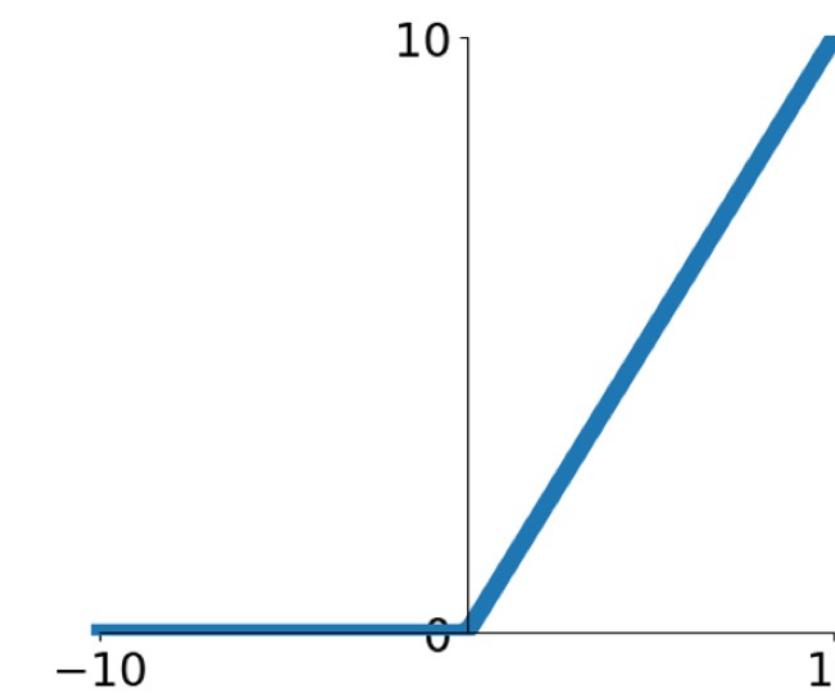


Feature Space Warping

Consider a neural net hidden layer: $h = \text{ReLU}(Wx + b) := \max(0, Wx + b)$ where x, b, h are each 2-dimensional



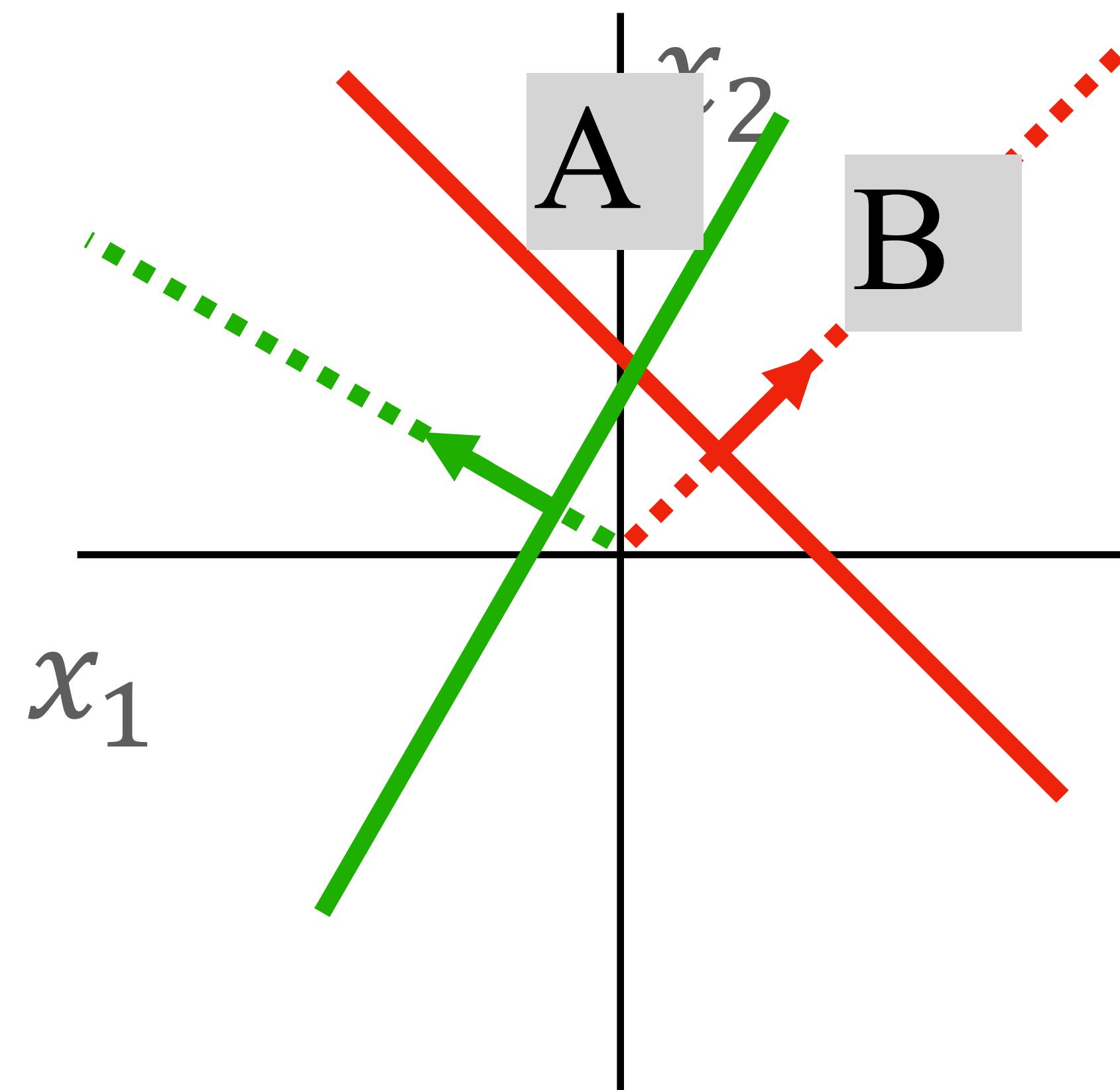
Feature transform:
$$h = \text{ReLU}(Wx + b)$$



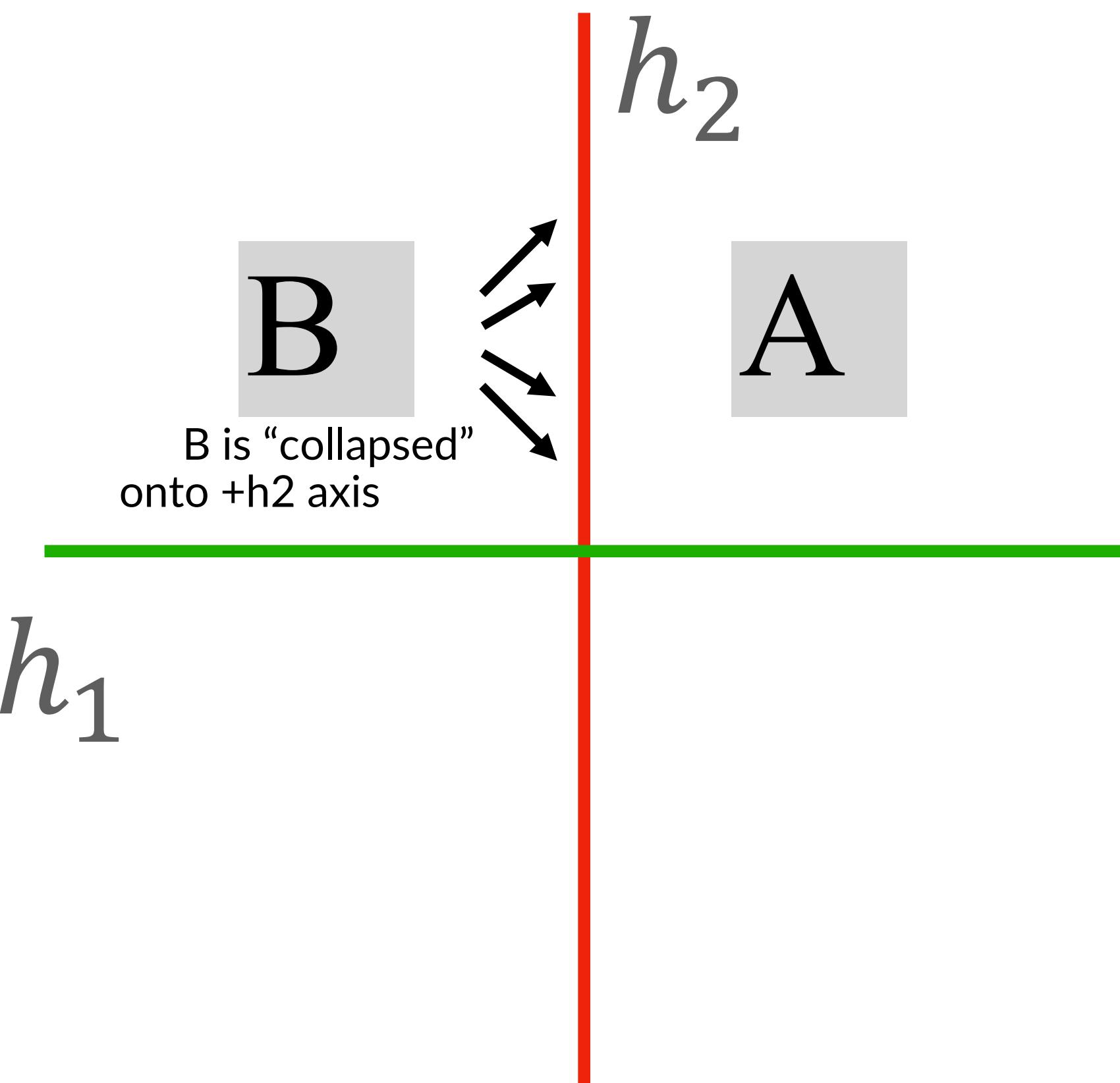
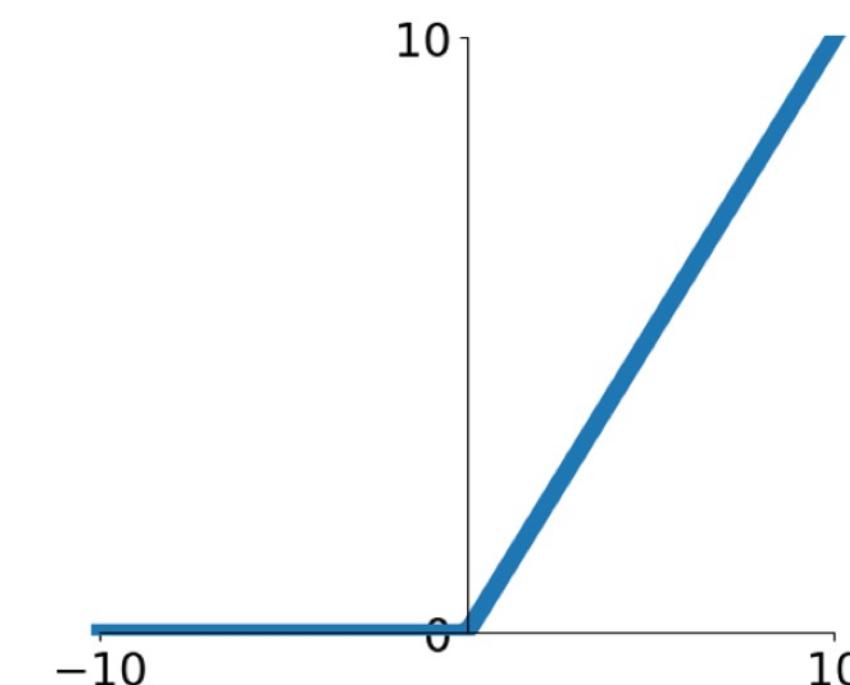


Feature Space Warping

Consider a neural net hidden layer: $h = \text{ReLU}(Wx + b) = \max(0, Wx + b)$ where x, b, h are each 2-dimensional



Feature transform:
 $h = \text{ReLU}(Wx + b)$

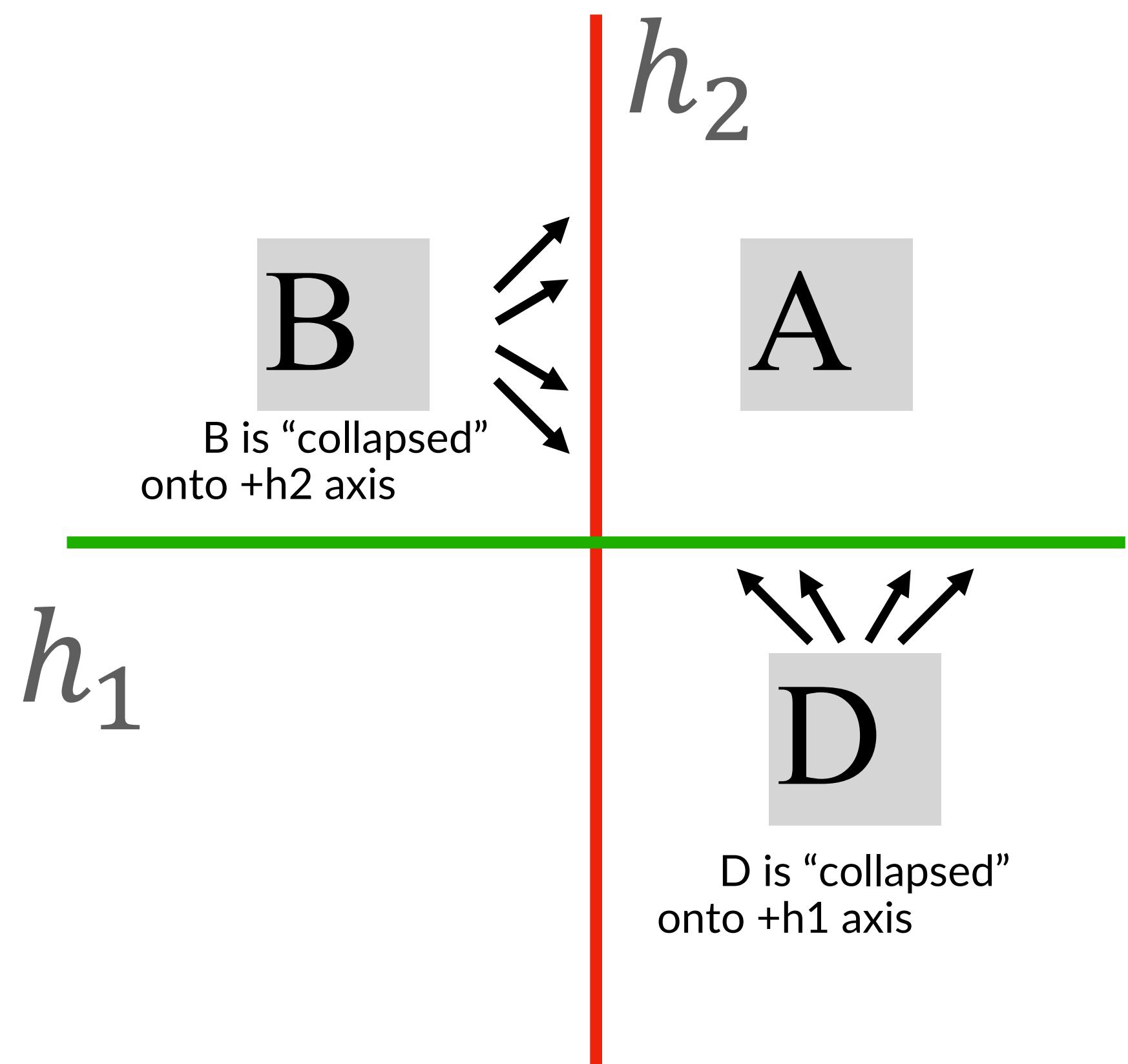
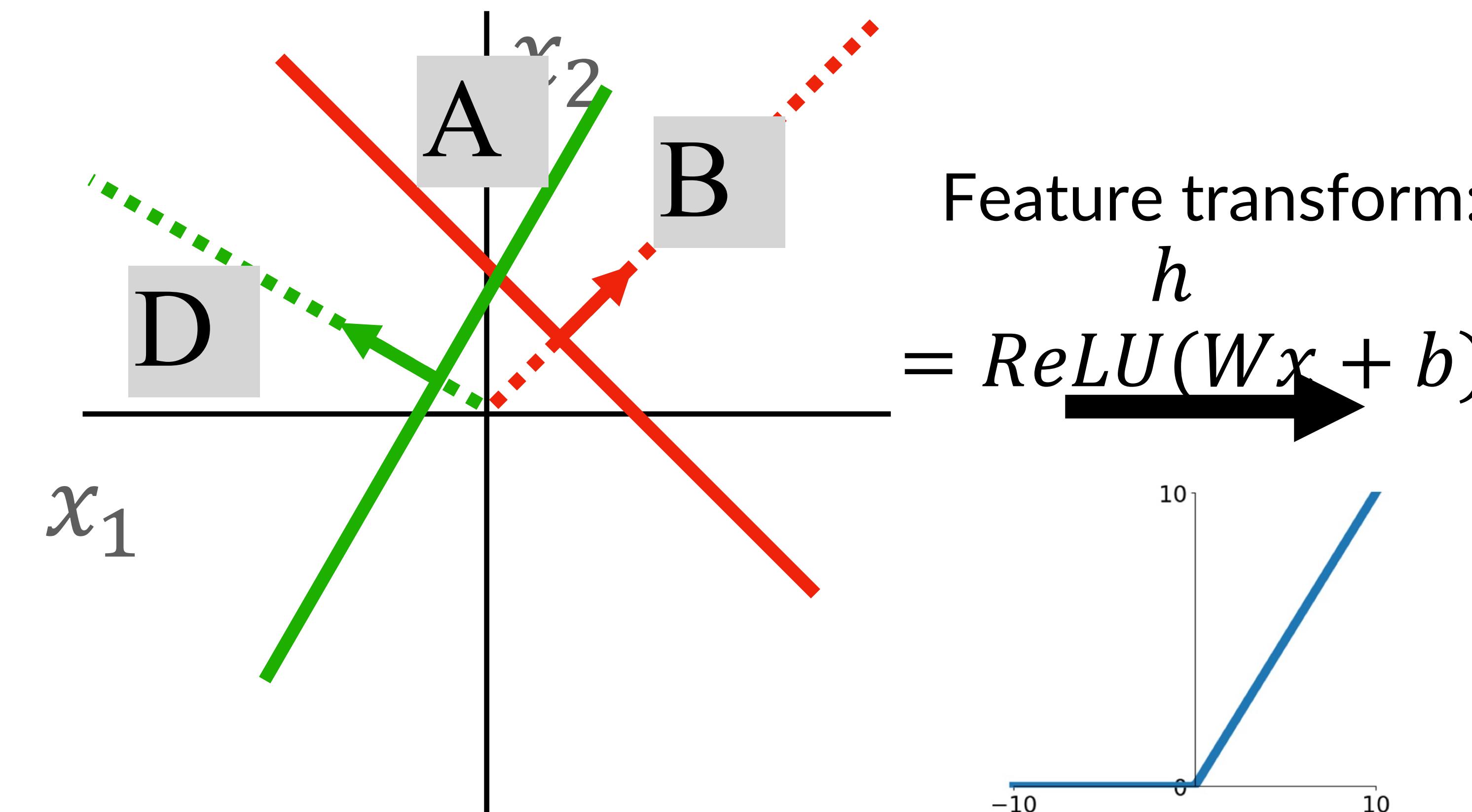


B is “collapsed”
onto $+h_2$ axis



Feature Space Warping

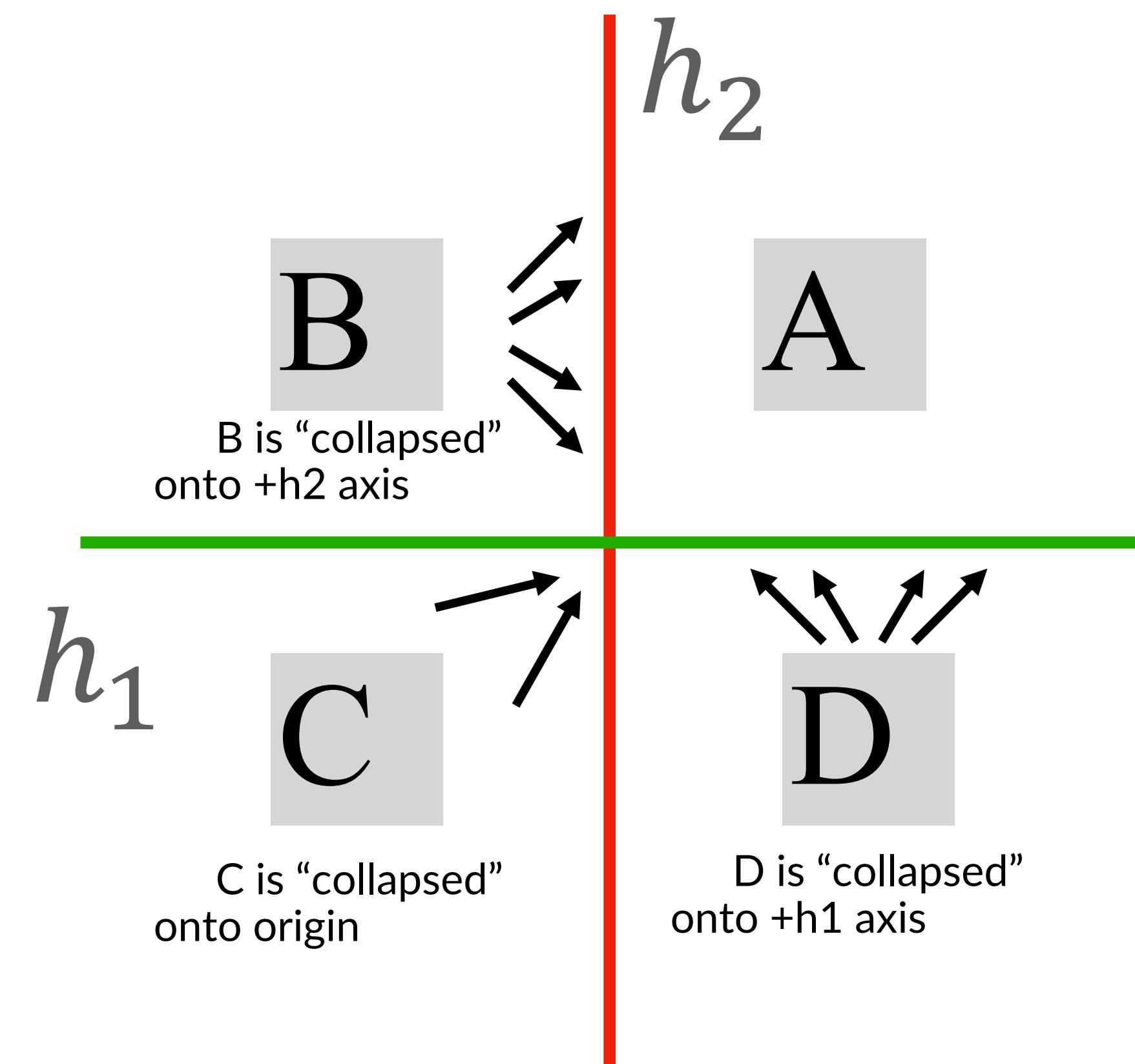
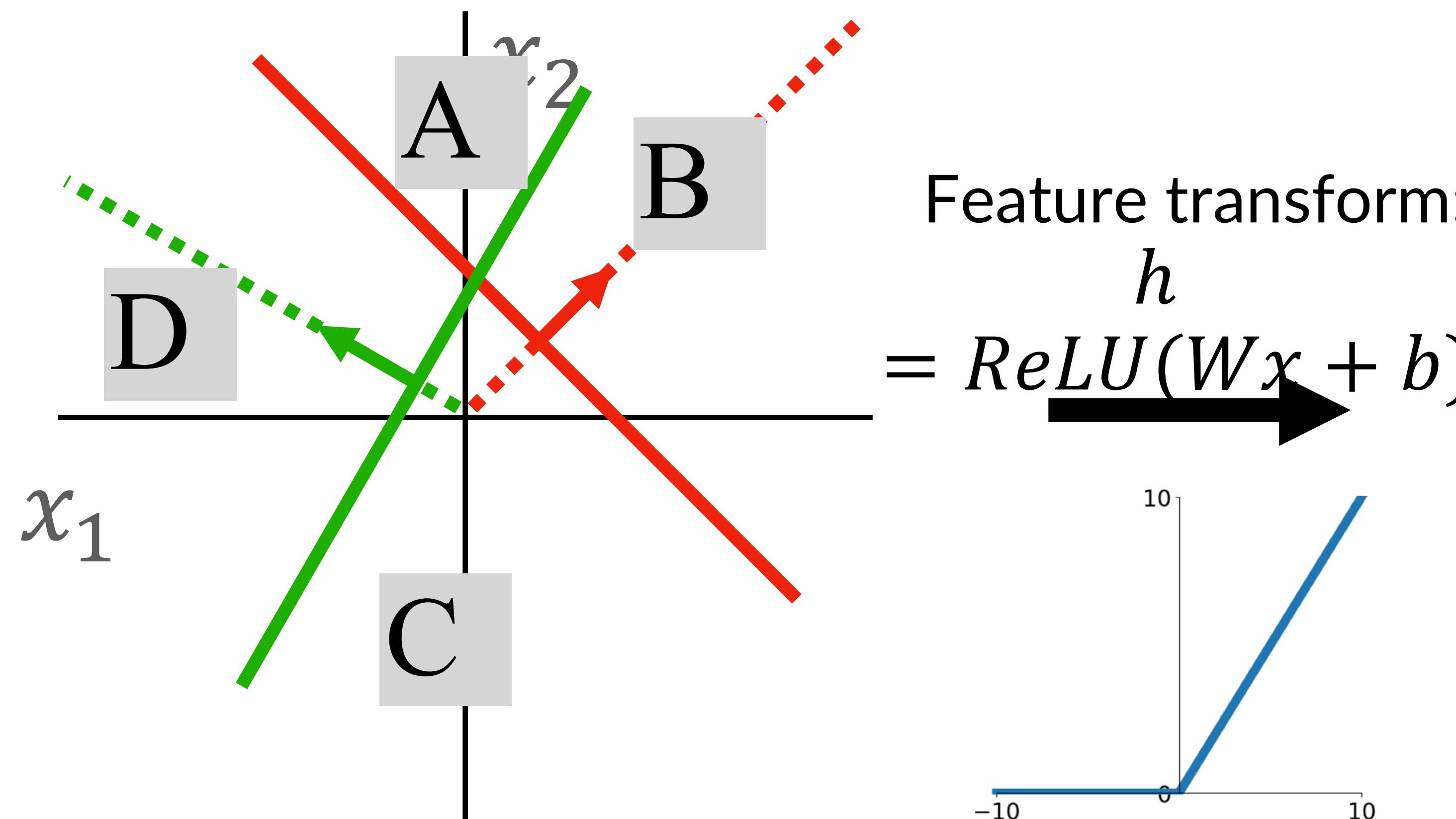
Consider a neural net hidden layer: $h = \text{ReLU}(Wx + b) := \max(0, Wx + b)$ where x, b, h are each 2-dimensional





Feature Space Warping

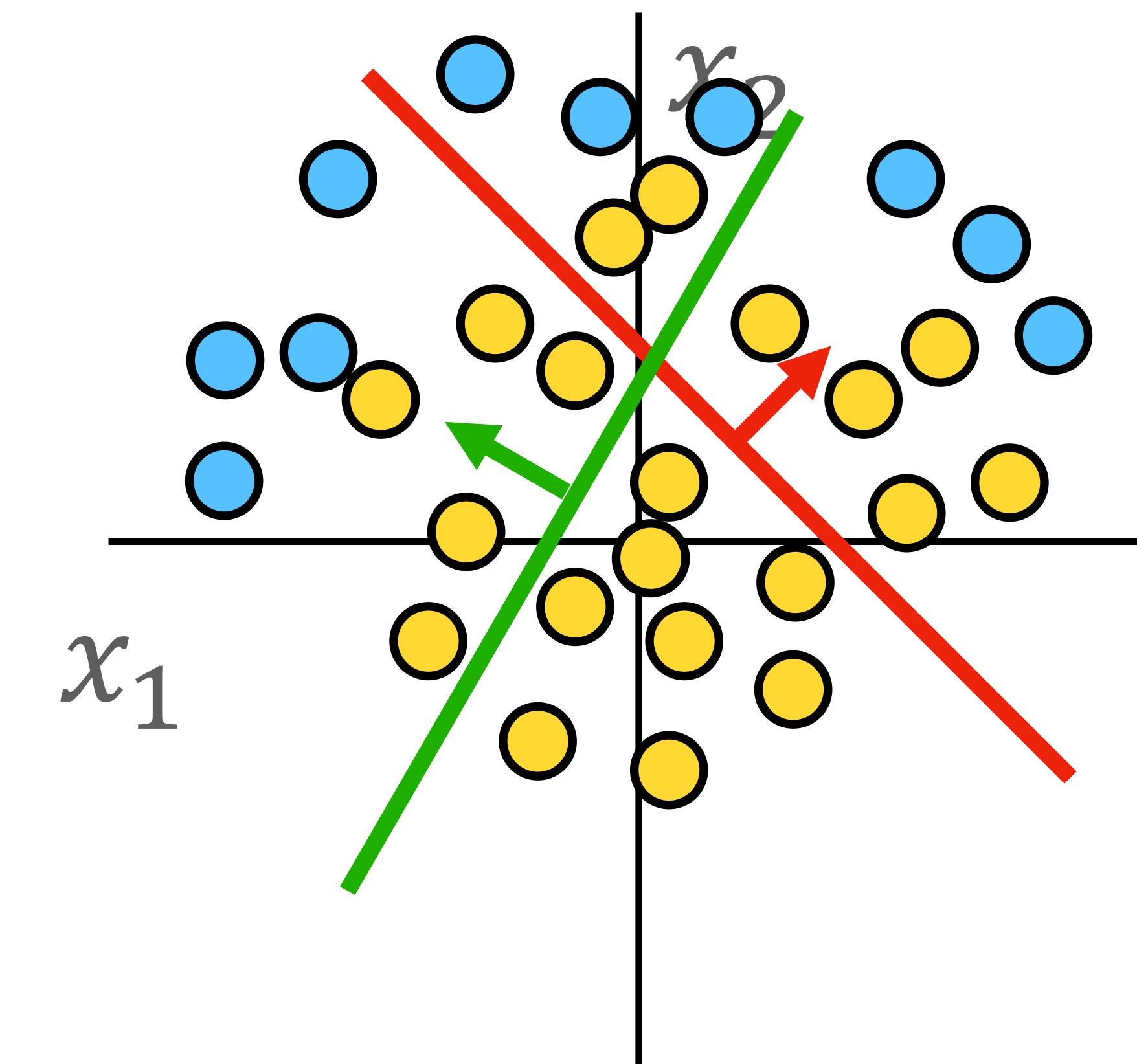
Consider a neural net hidden layer: $h = \text{ReLU}(Wx + b) := \max(0, Wx + b)$ where x, b, h are each 2-dimensional





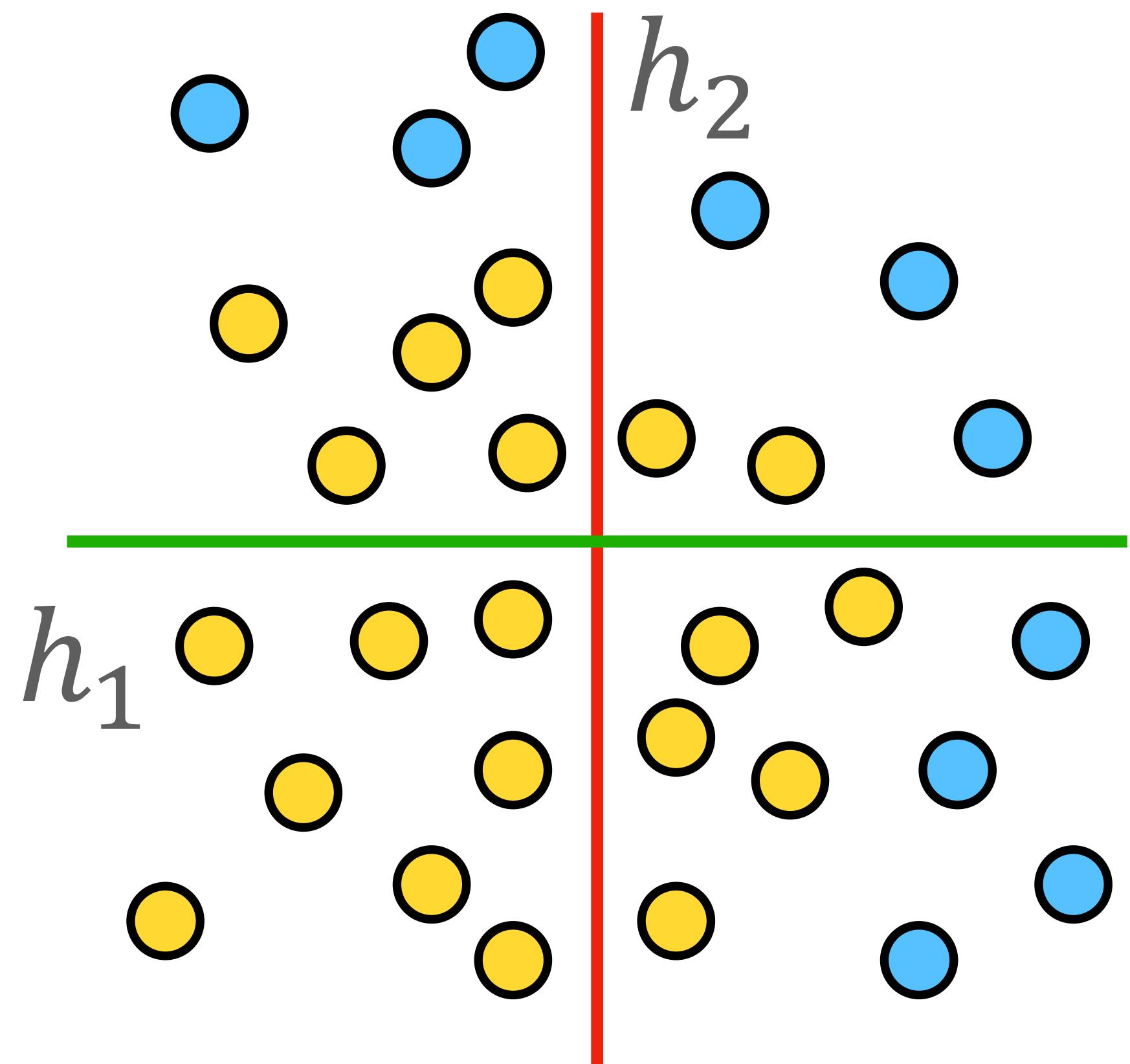
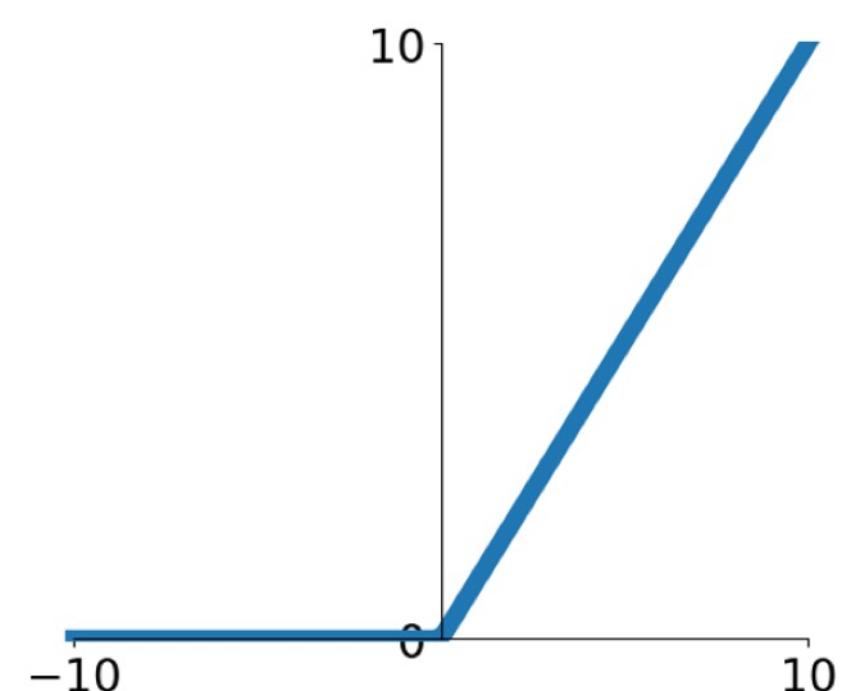
Feature Space Warping

Points not linearly separable
in original space



Consider a neural net hidden layer: $h = \text{ReLU}(Wx + b) := \max(0, Wx + b)$ where x, b, h are each 2-dimensional

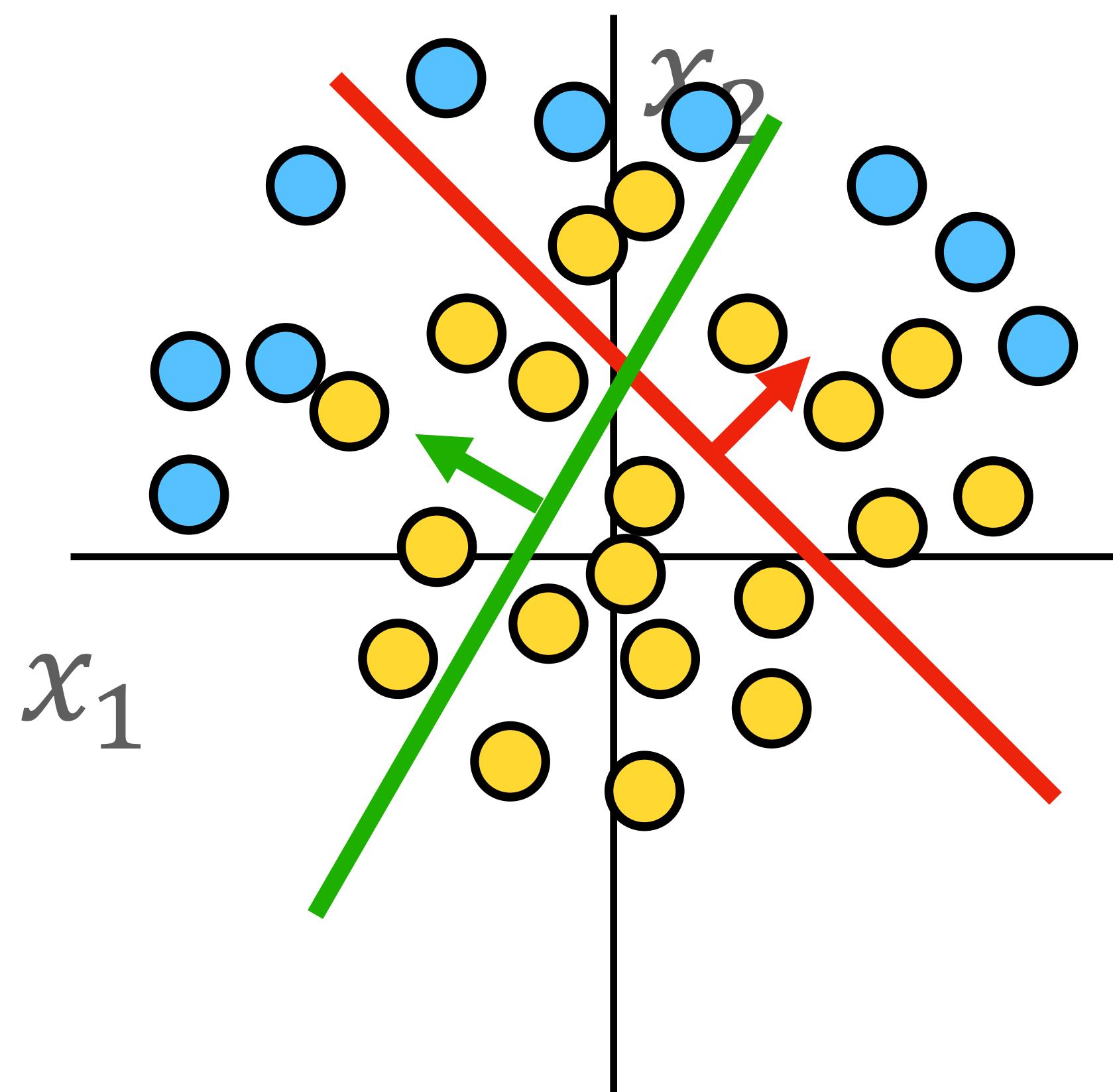
Feature transform:
$$h = \text{ReLU}(Wx + b)$$





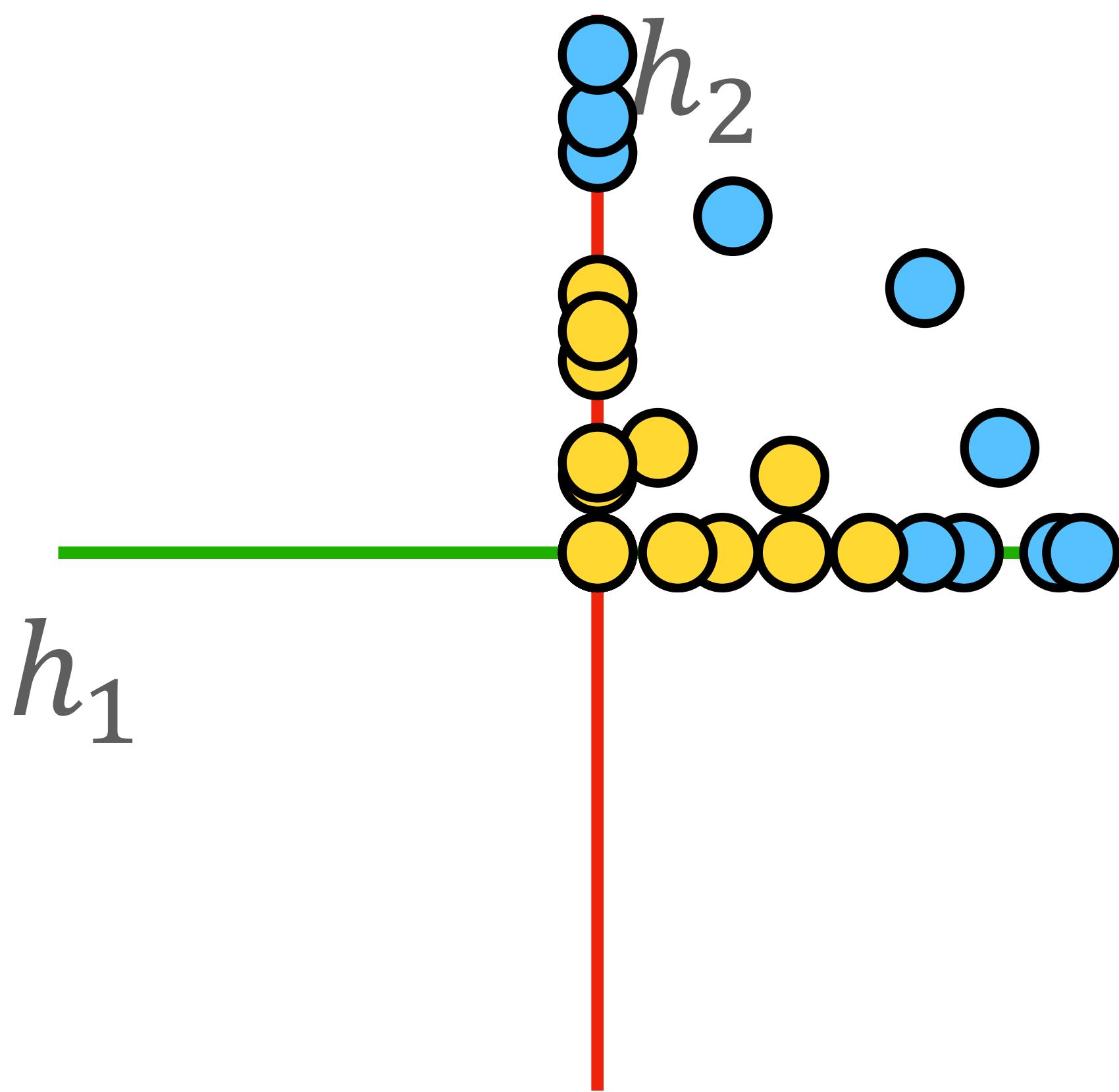
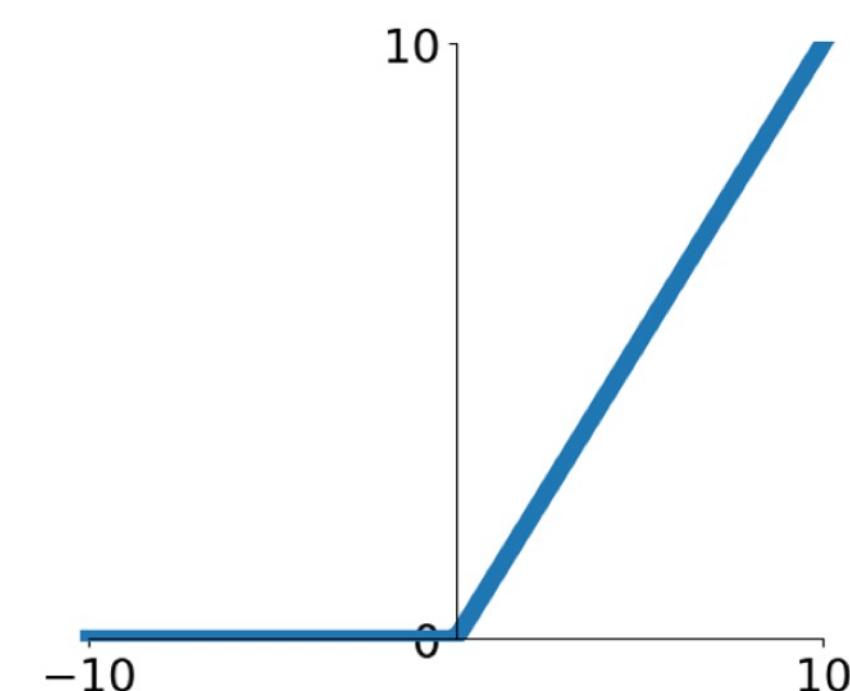
Feature Space Warping

Points not linearly separable
in original space



Consider a neural net hidden layer: $h = \text{ReLU}(Wx + b) := \max(0, Wx + b)$ where x, b, h are each 2-dimensional

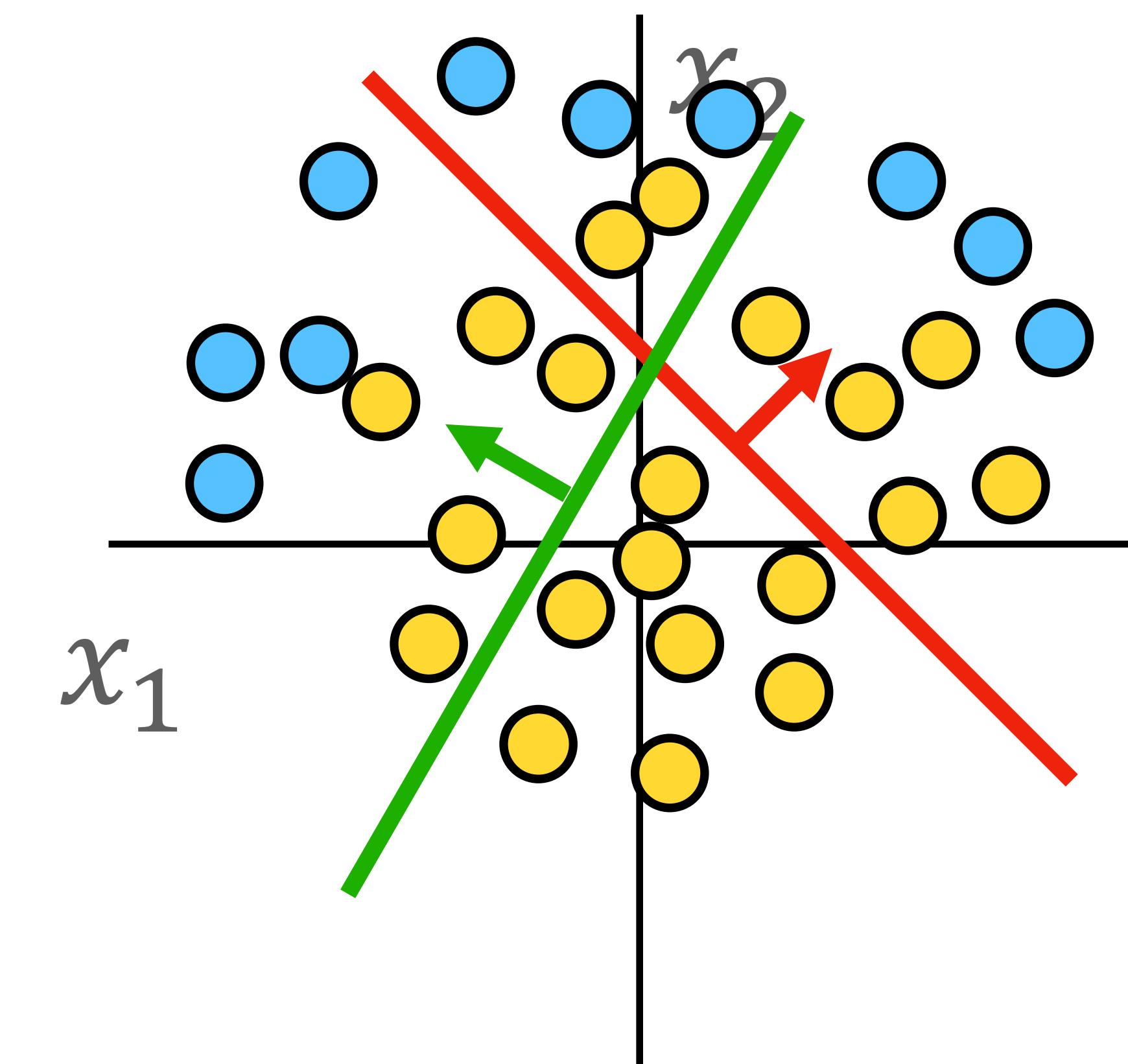
Feature transform:
$$h = \text{ReLU}(Wx + b)$$





Feature Space Warping

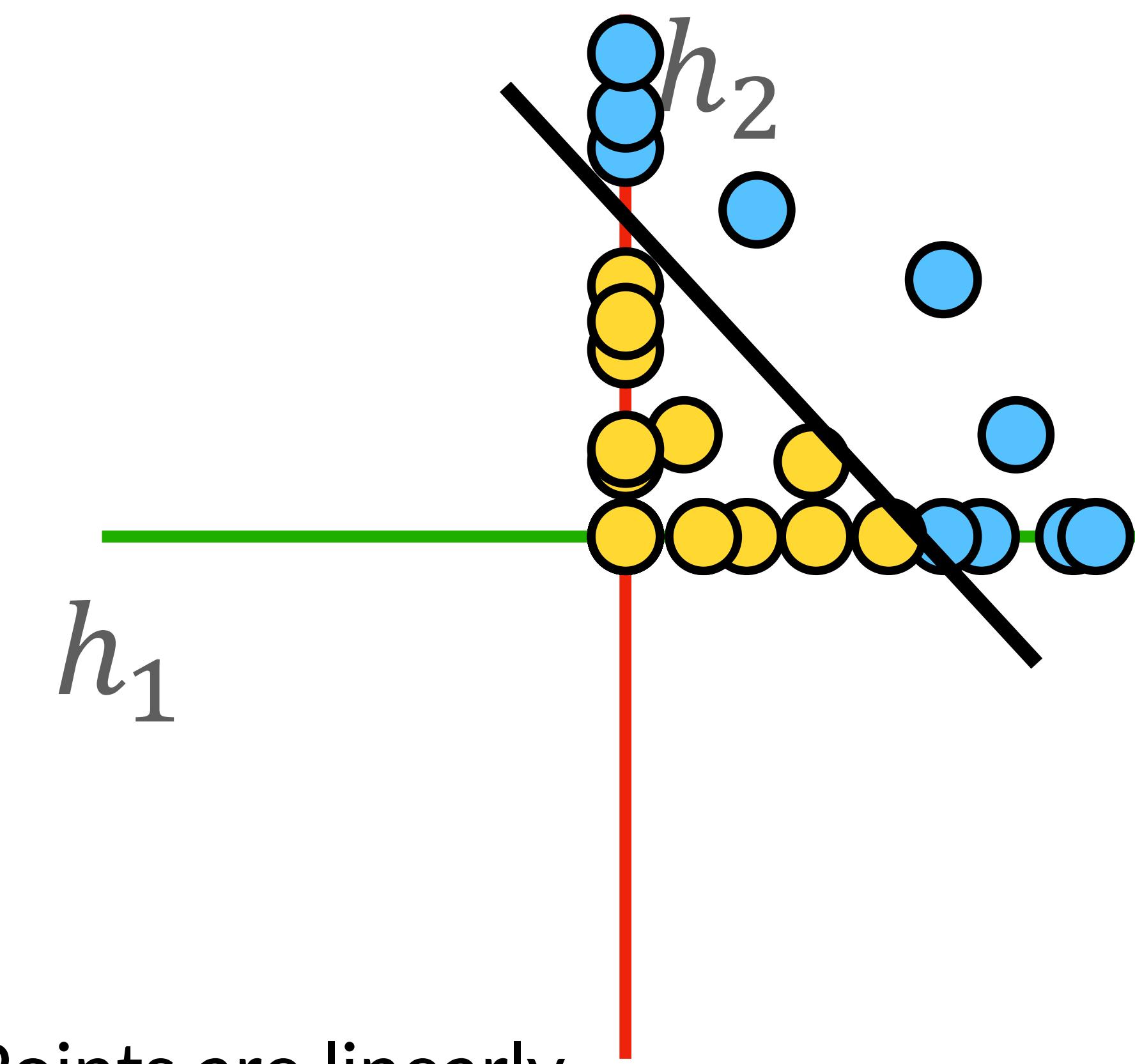
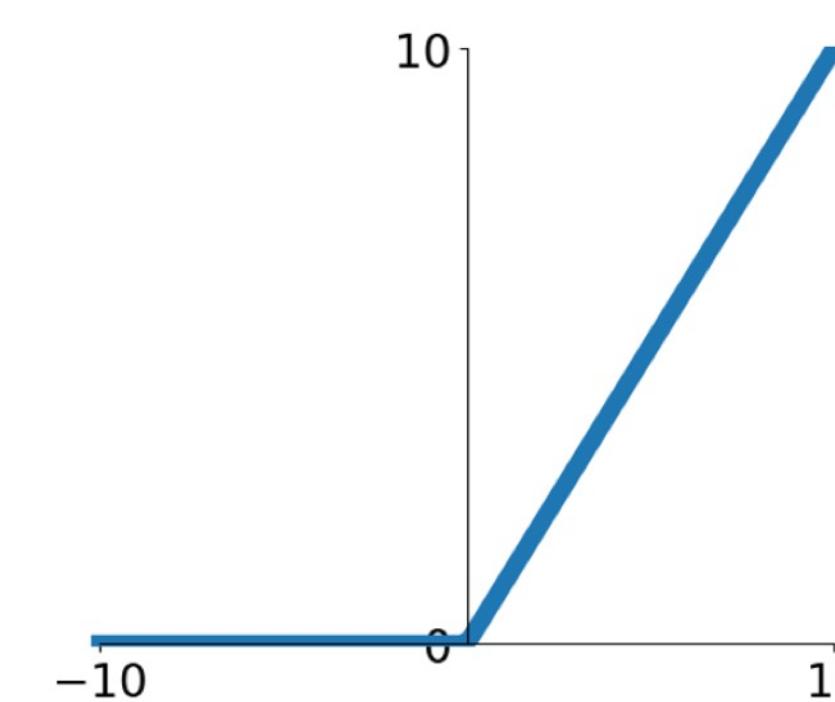
Points not linearly separable
in original space



Consider a neural net hidden layer: $h = \text{ReLU}(Wx + b) := \max(0, Wx + b)$ where x, b, h are each 2-dimensional

Feature transform:

$$h = \text{ReLU}(Wx + b)$$

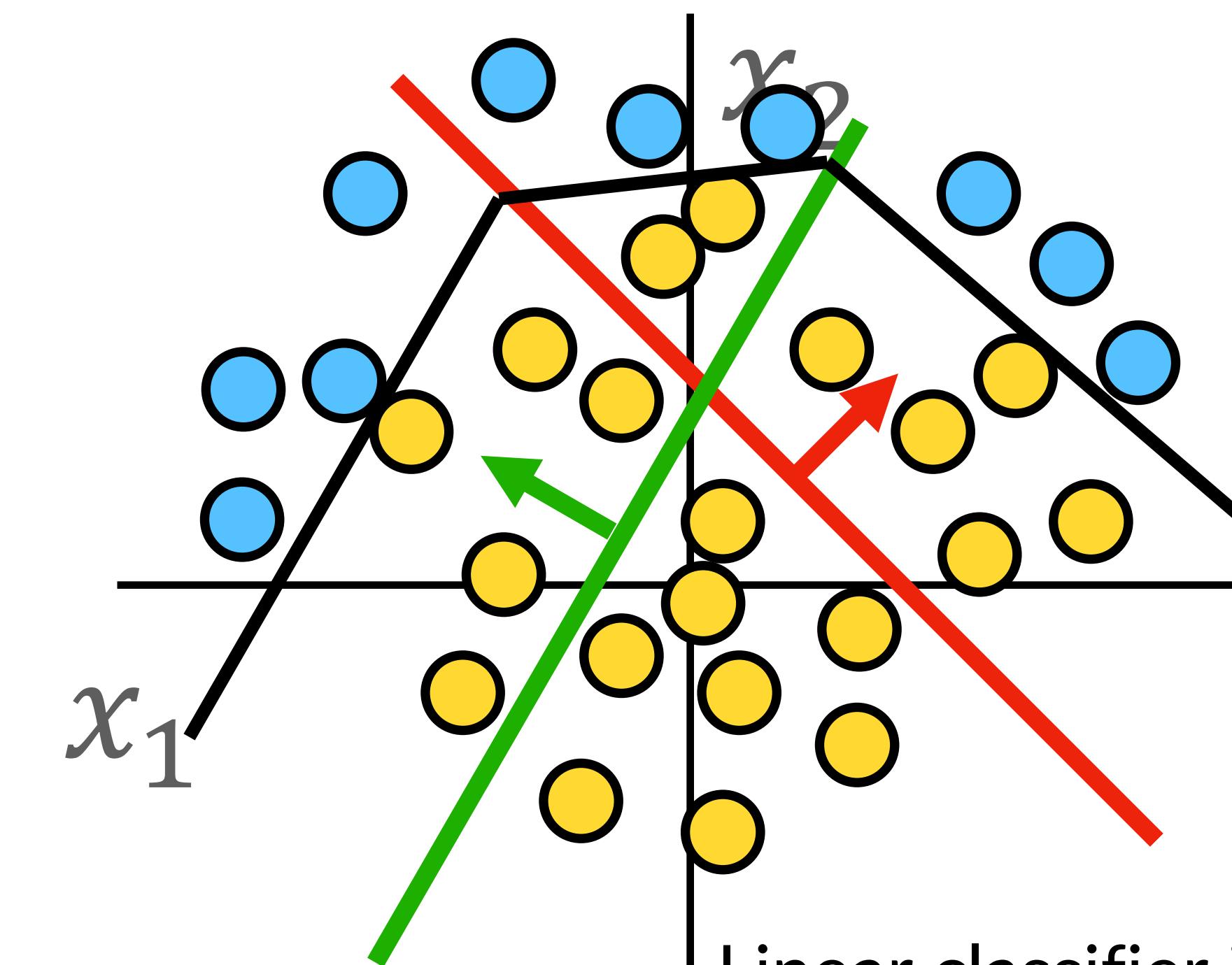


Points are linearly
separable in feature space!



Feature Space Warping

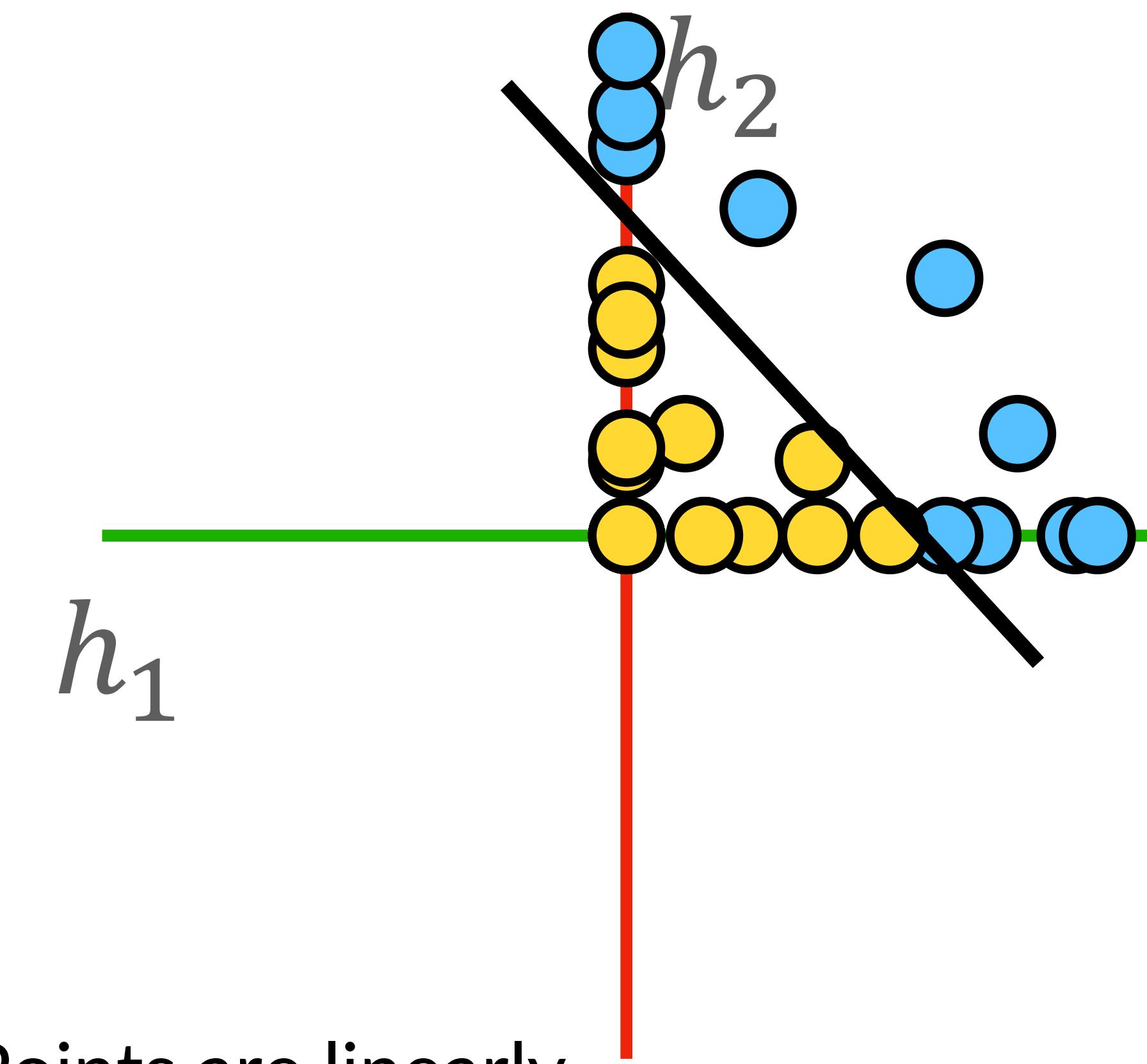
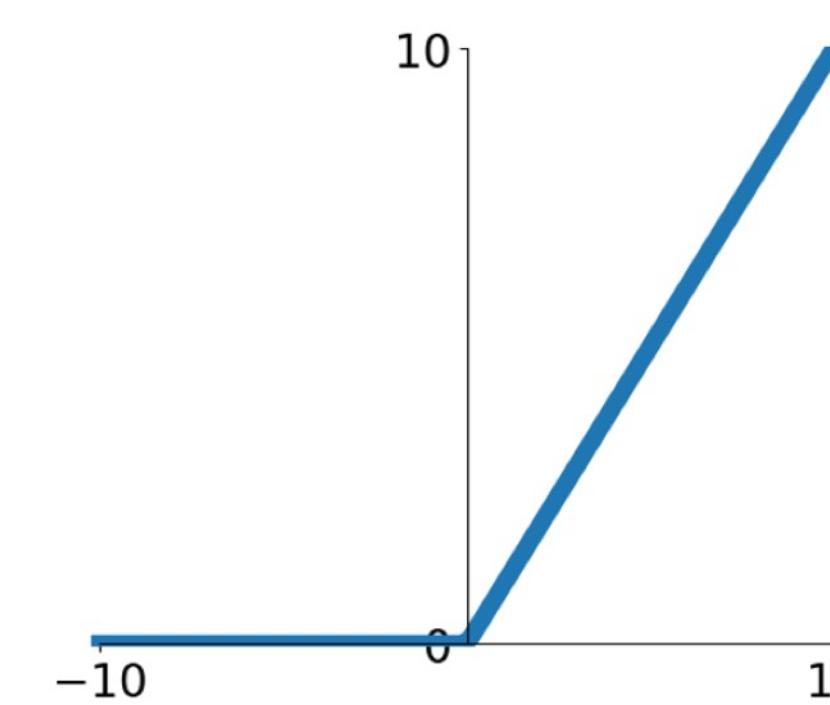
Points not linearly separable
in original space



Consider a neural net hidden layer: $h = \text{ReLU}(Wx + b) := \max(0, Wx + b)$ where x, b, h are each 2-dimensional

Feature transform:

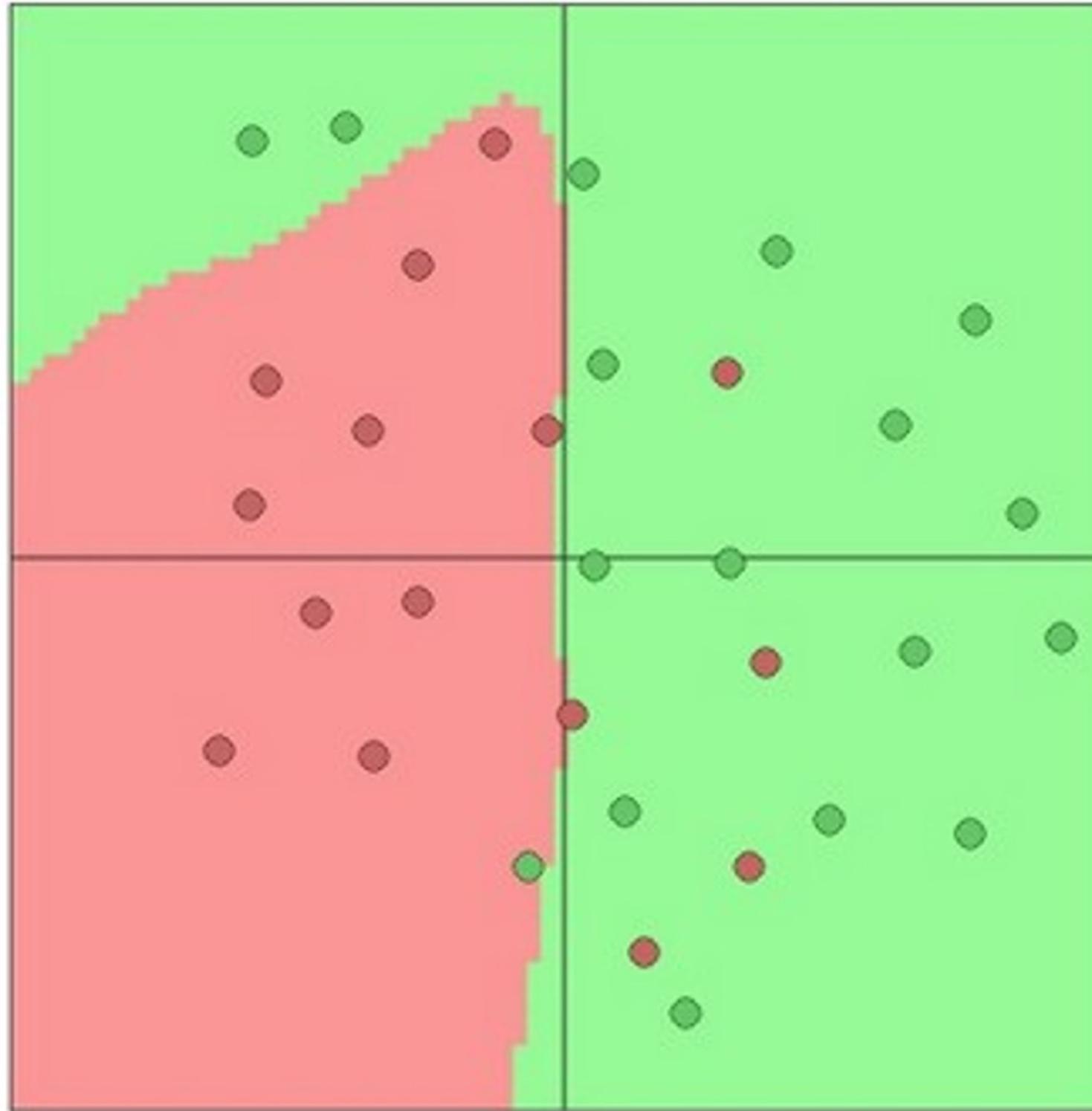
$$h = \text{ReLU}(Wx + b)$$



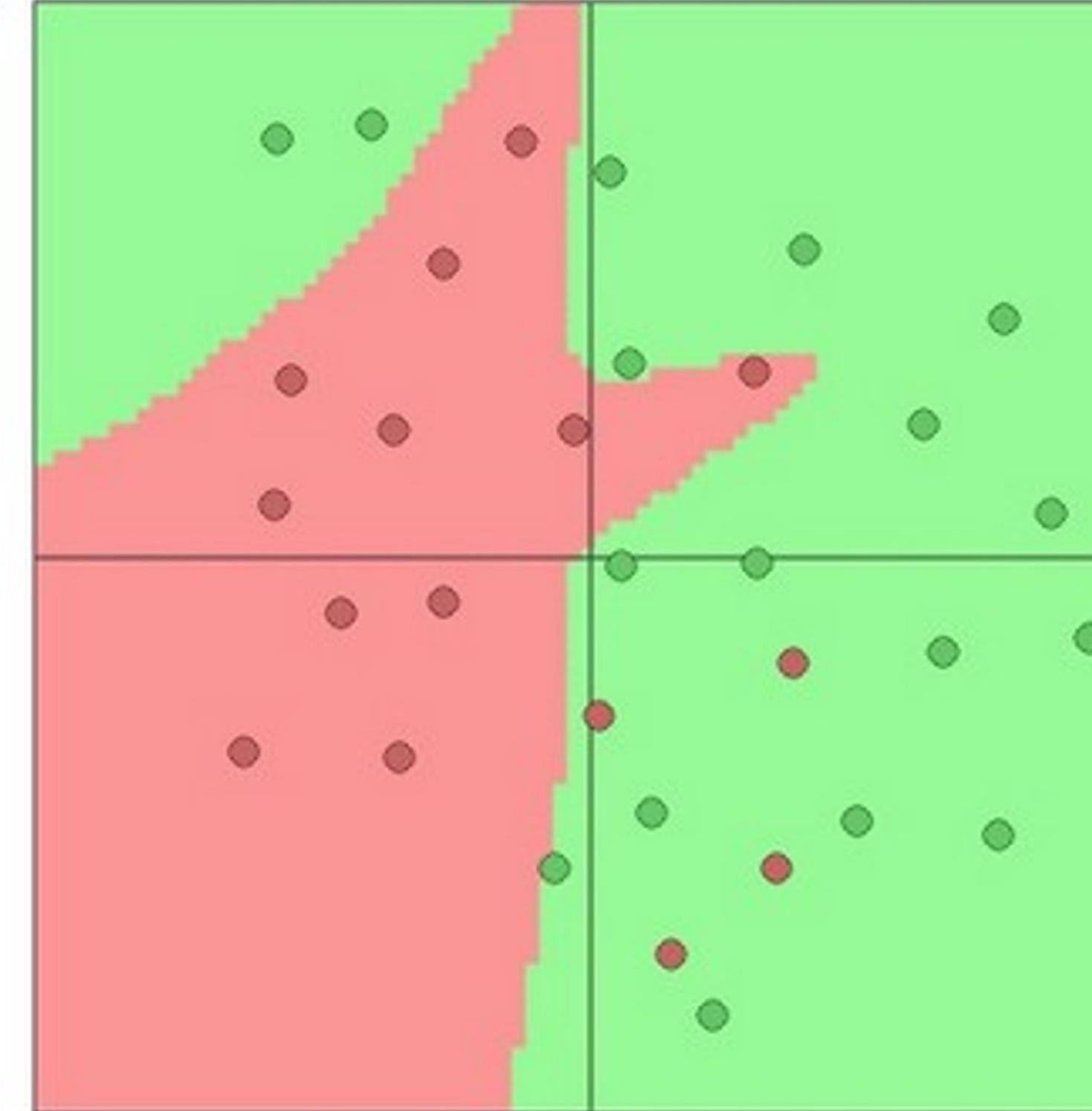


Setting the number of layers and their sizes

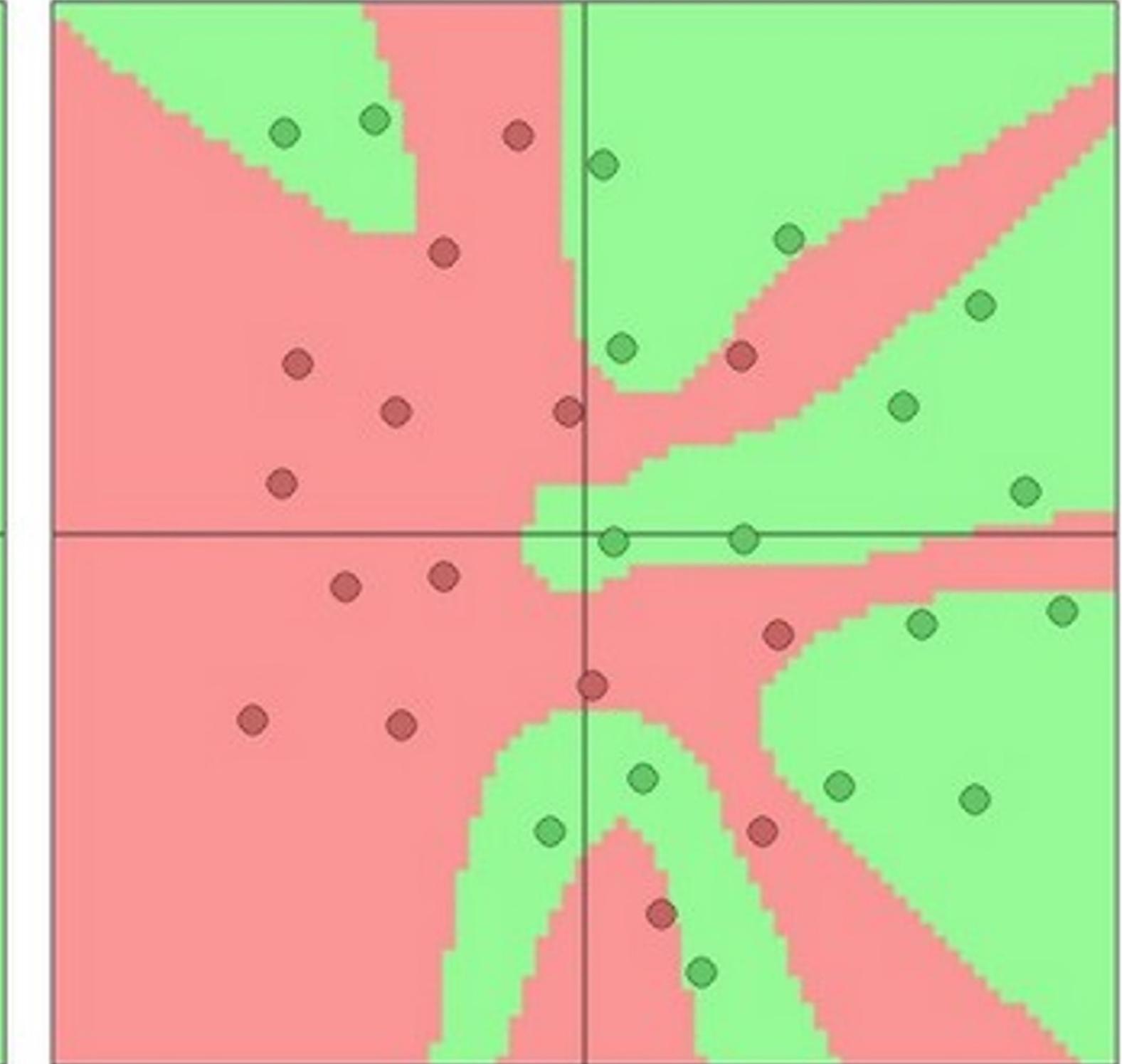
3 hidden units



6 hidden units



20 hidden units

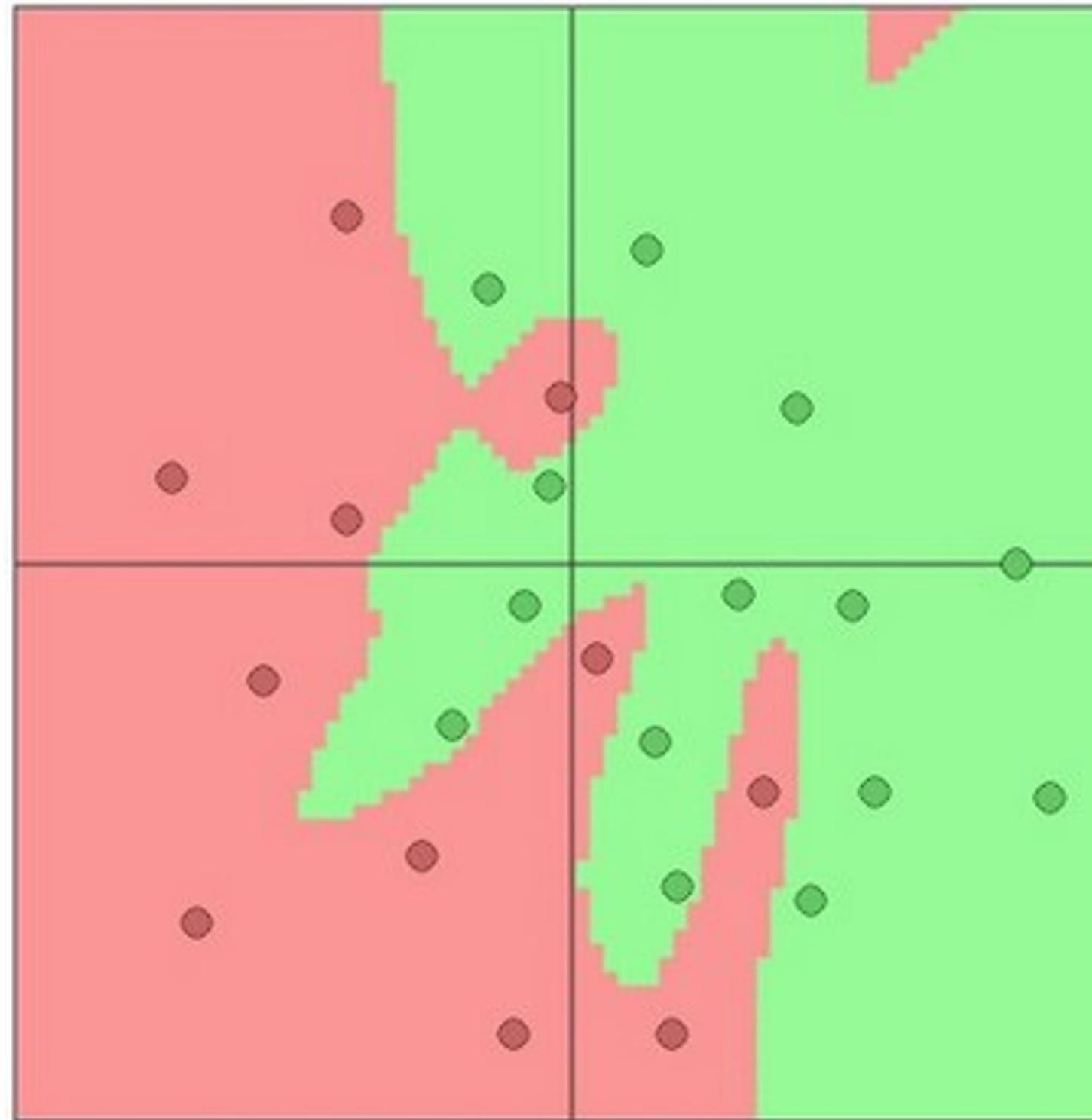


More hidden units = more capacity

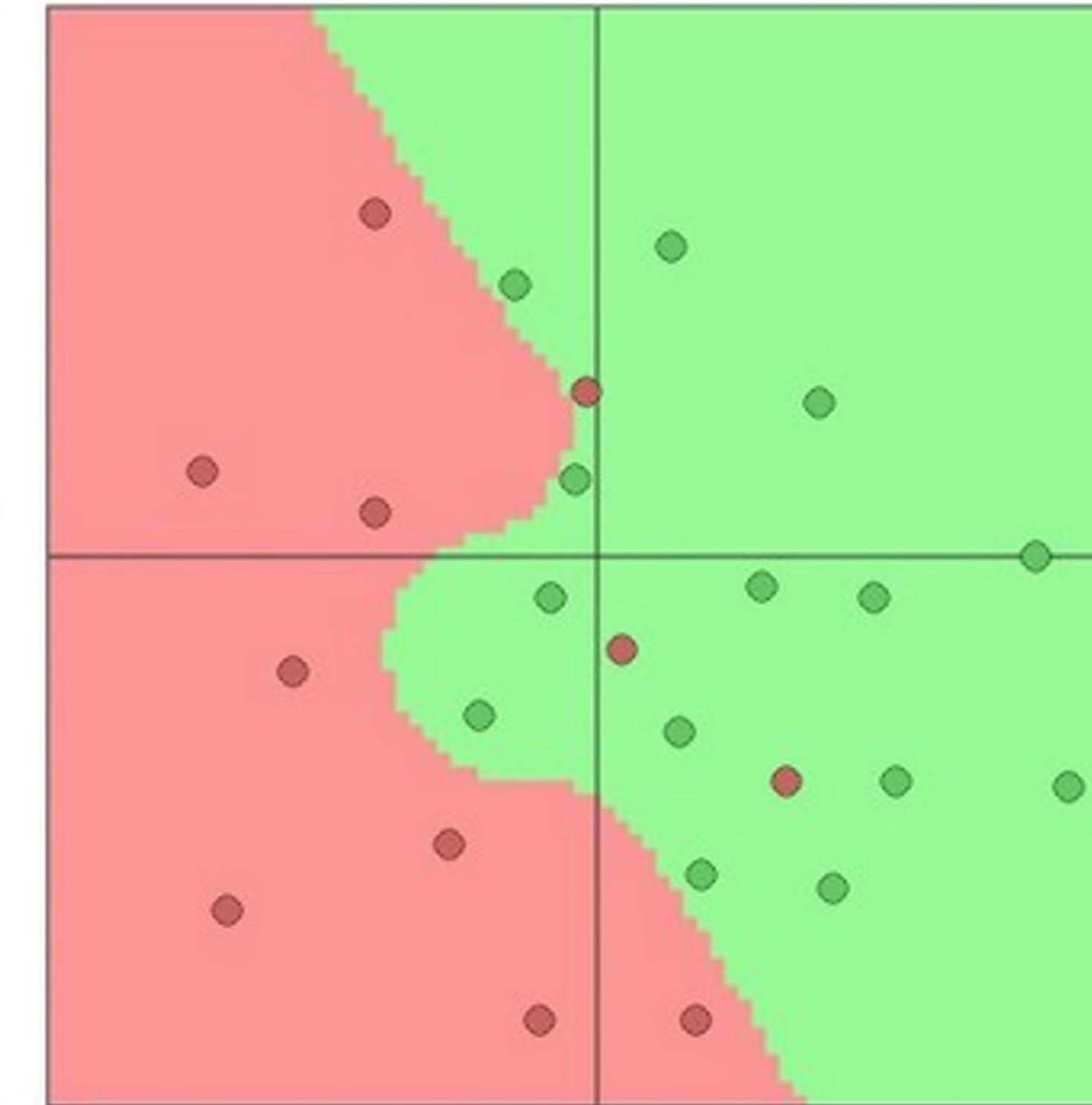


Don't regularize with size; instead use stronger L2

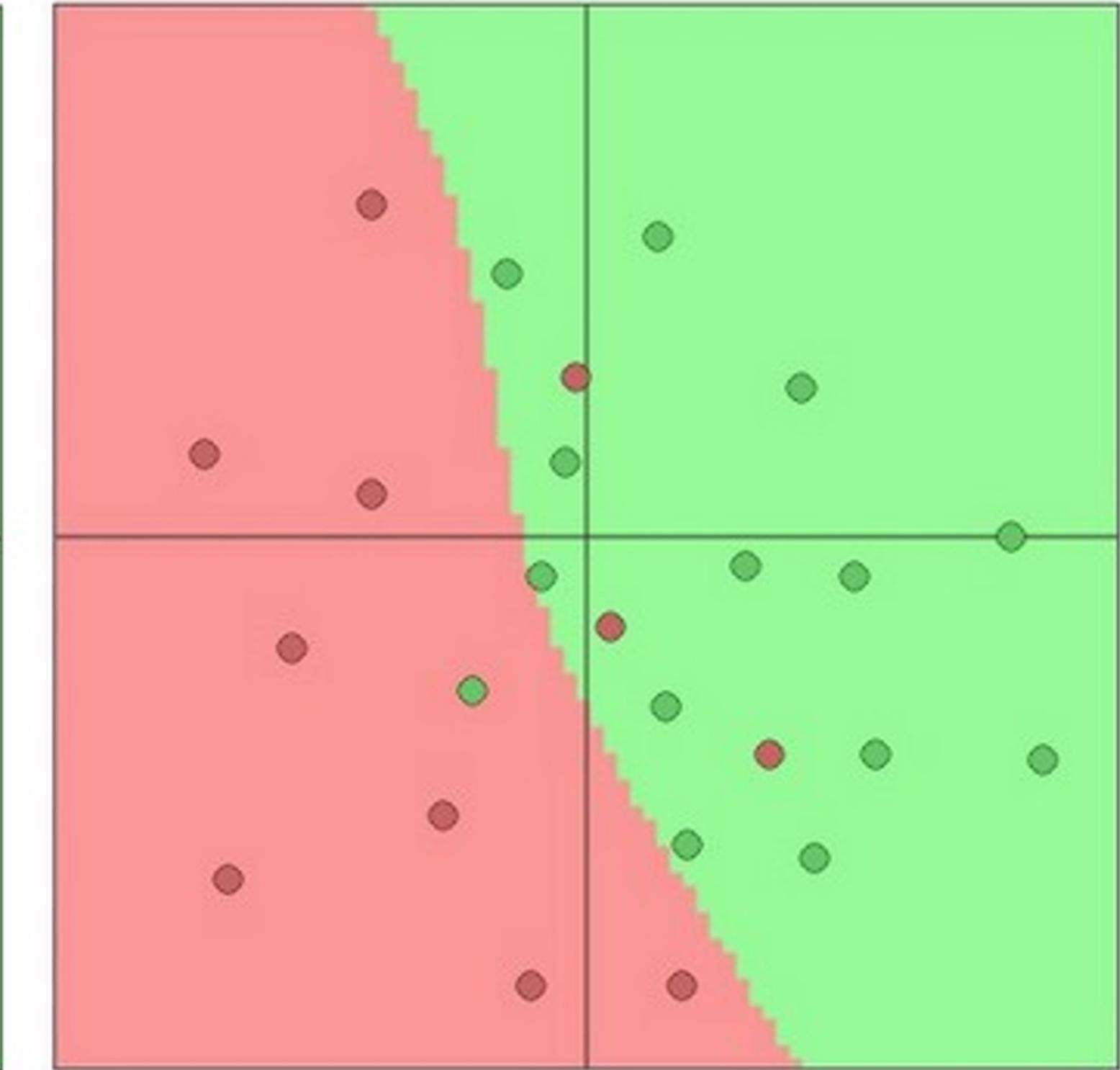
$\lambda = 0.001$



$\lambda = 0.01$



$\lambda = 0.1$



Web demo with ConvNetJS:

<https://cs.stanford.edu/people/karpathy/convnetjs/demo/classify2d.html>

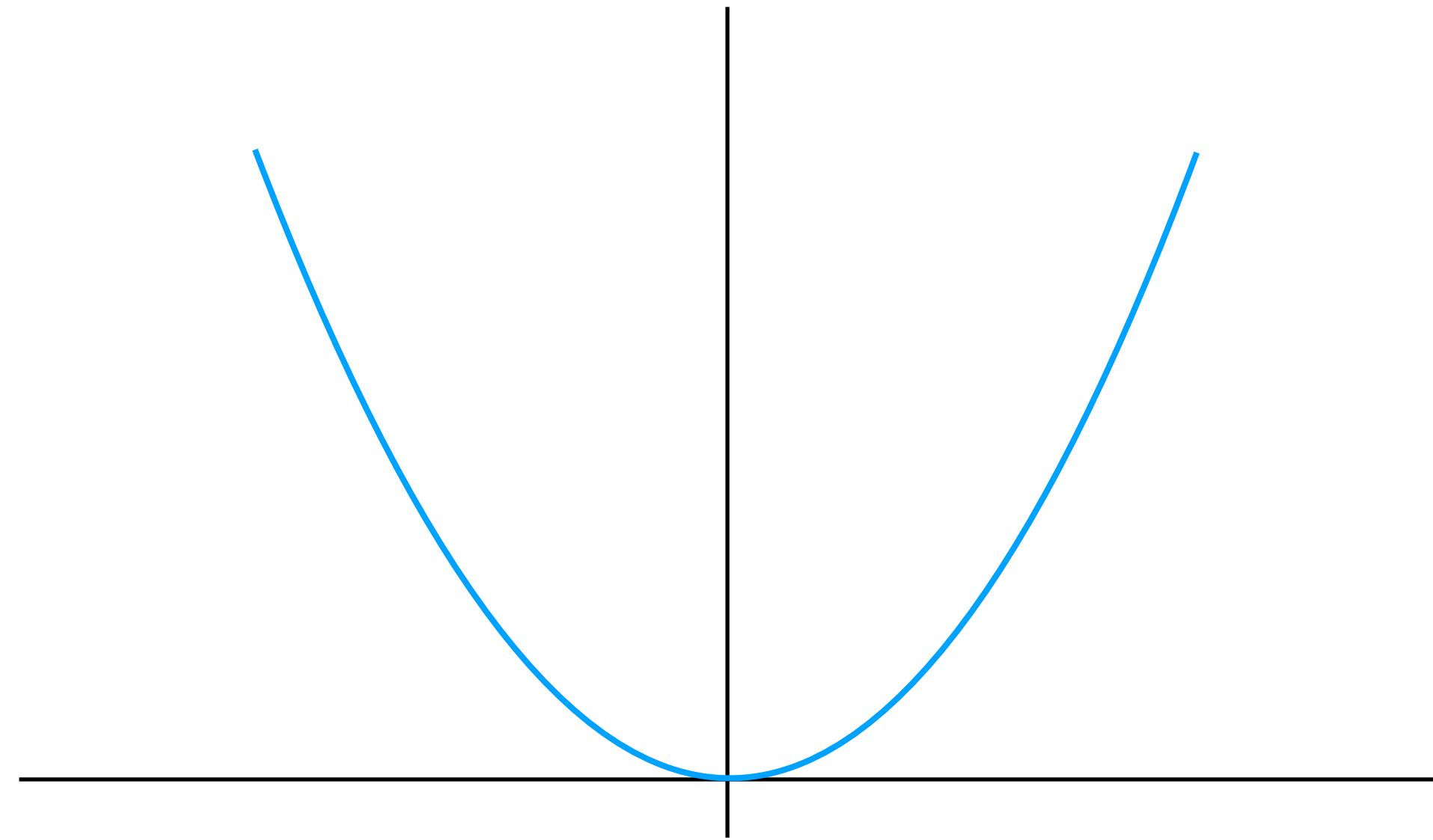


Convex Functions

A function $f: X \subseteq \mathbb{R}^N \rightarrow \mathbb{R}$ is **convex** if for all $x_1, x_2 \in X, t \in [0,1]$,

$$f(tx_1 + (1 - t)x_2) \leq tf(x_1) + (1 - t)f(x_2)$$

Example: $f(x) = x^2$ is convex:



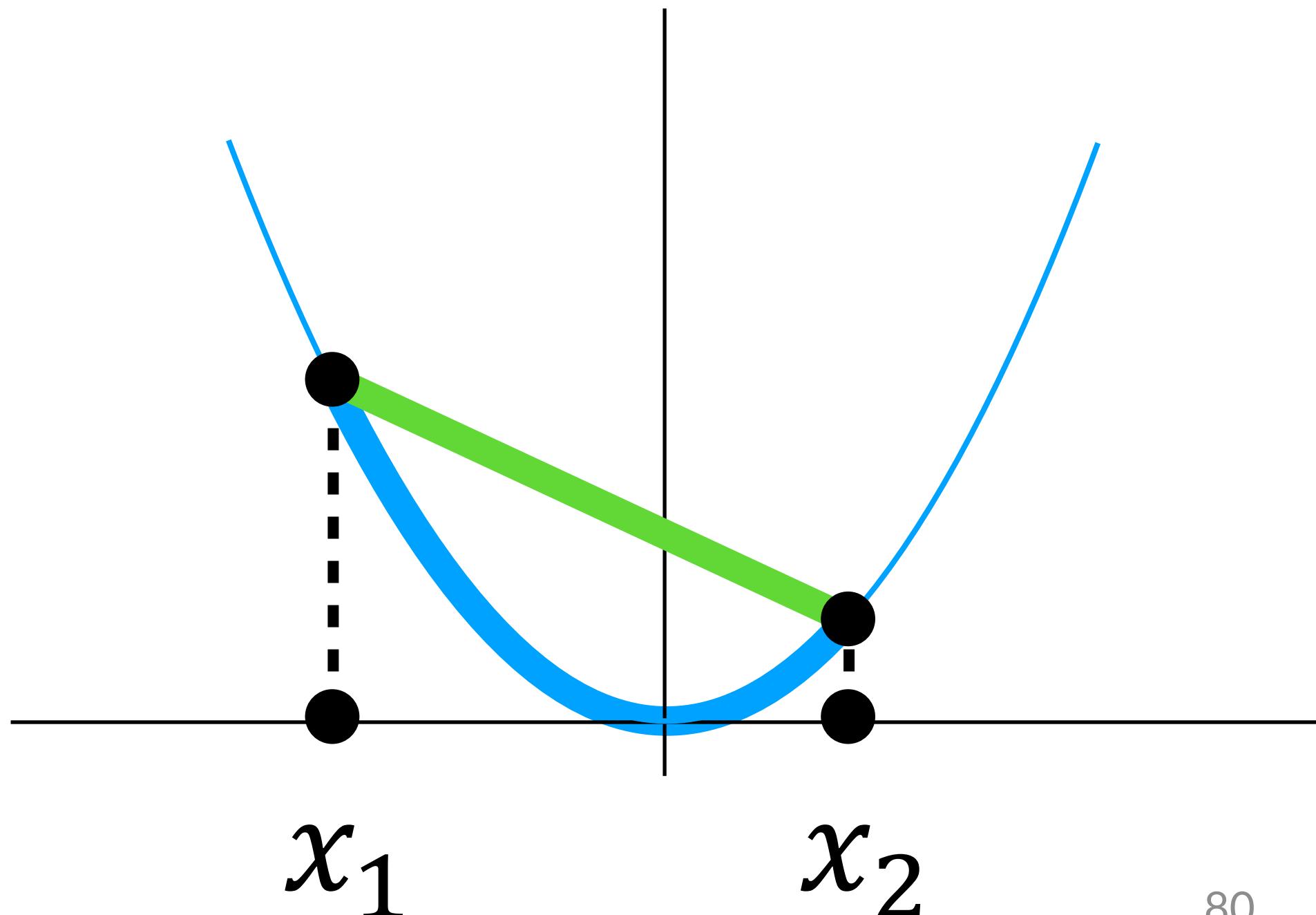


Convex Functions

A function $f: X \subseteq \mathbb{R}^N \rightarrow \mathbb{R}$ is **convex** if for all $x_1, x_2 \in X, t \in [0,1]$,

$$f(tx_1 + (1 - t)x_2) \leq tf(x_1) + (1 - t)f(x_2)$$

Example: $f(x) = x^2$ is convex:



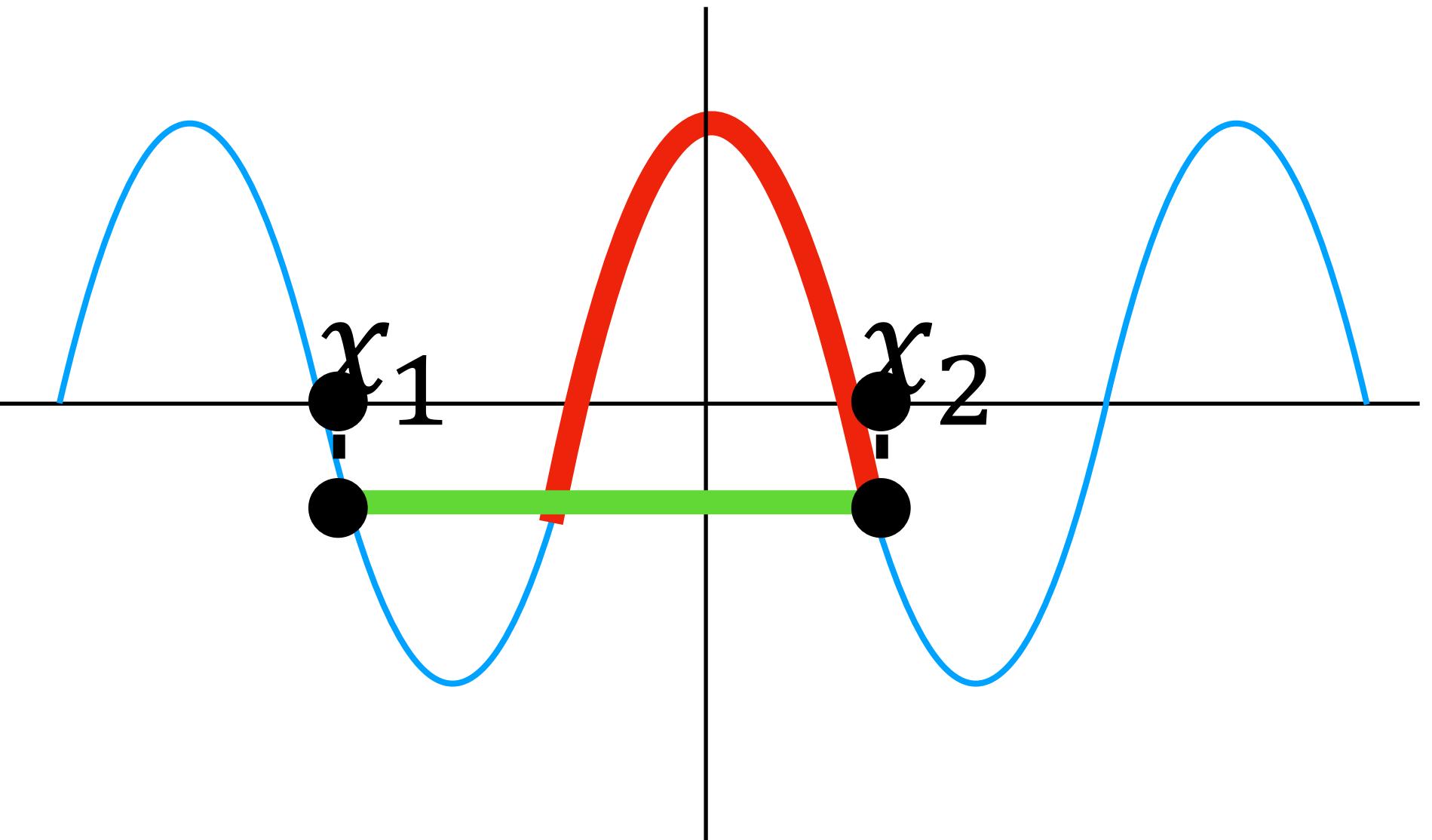


Convex Functions

A function $f: X \subseteq \mathbb{R}^N \rightarrow \mathbb{R}$ is **convex** if for all $x_1, x_2 \in X, t \in [0,1]$,

$$f(tx_1 + (1 - t)x_2) \leq tf(x_1) + (1 - t)f(x_2)$$

Example: $f(x) = \cos(x)$ is
not convex:





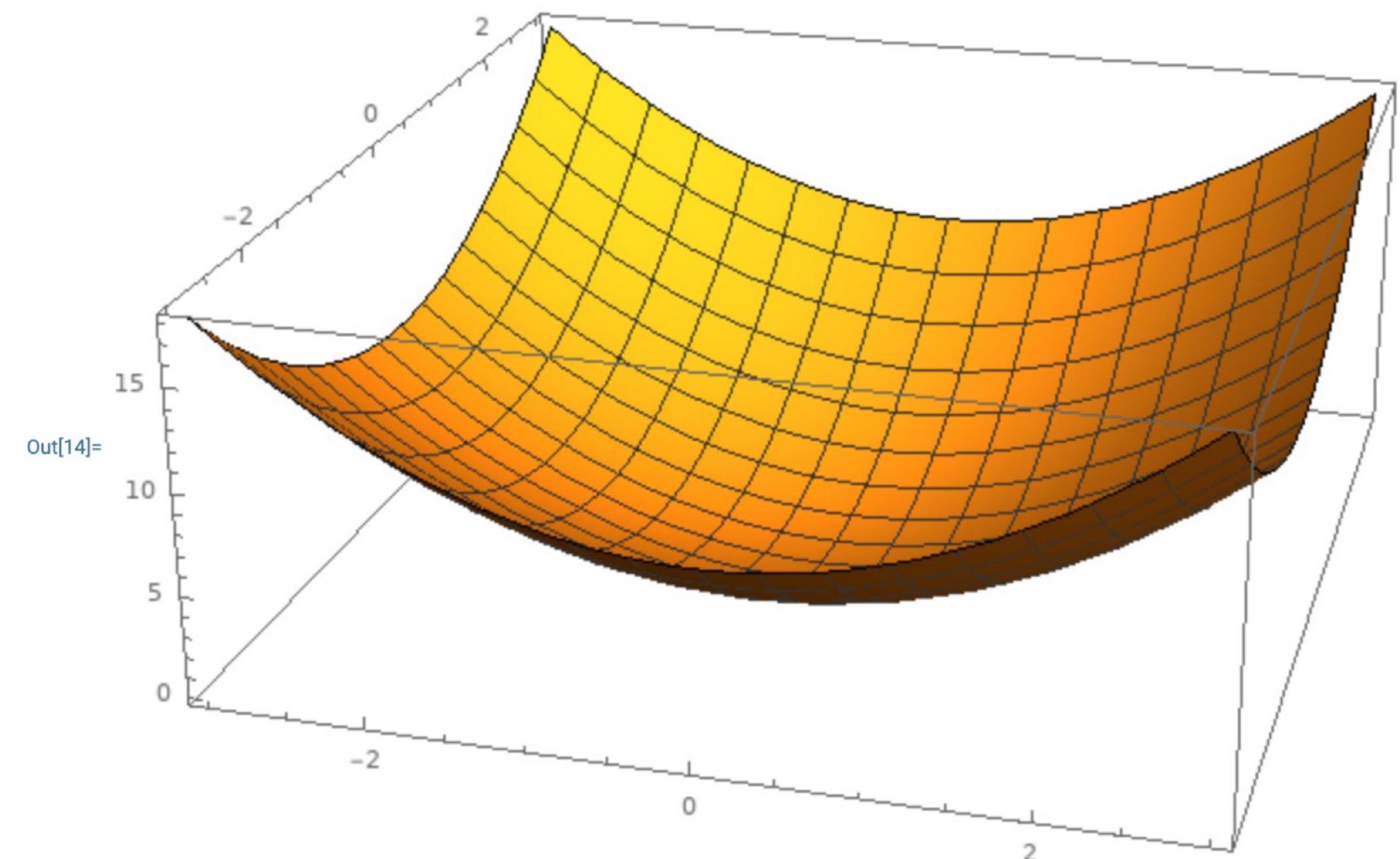
Convex Functions

A function $f: X \subseteq \mathbb{R}^N \rightarrow \mathbb{R}$ is **convex** if for all $x_1, x_2 \in X, t \in [0,1]$,

$$f(tx_1 + (1 - t)x_2) \leq tf(x_1) + (1 - t)f(x_2)$$

Intuition: A convex function is a (multidimensional) bowl

Generally speaking, convex functions are **easy to optimize**: can derive theoretical guarantees about **converging to global minimum***





Convex Functions

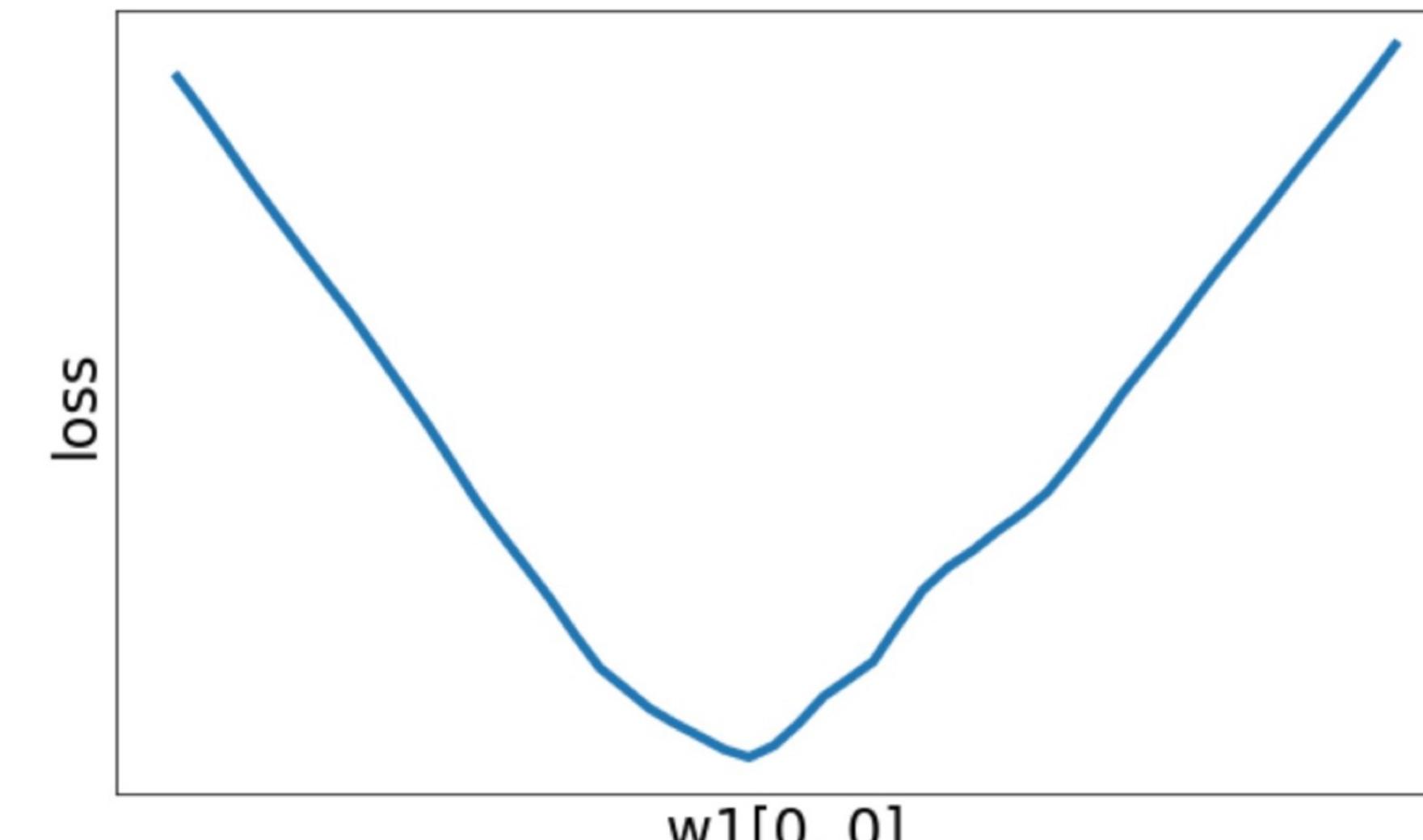
A function $f: X \subseteq \mathbb{R}^N \rightarrow \mathbb{R}$ is **convex** if for all $x_1, x_2 \in X, t \in [0,1]$,

$$f(tx_1 + (1 - t)x_2) \leq tf(x_1) + (1 - t)f(x_2)$$

Intuition: A convex function is a (multidimensional) bowl

Generally speaking, convex functions are **easy to optimize**: can derive theoretical guarantees about **converging to global minimum***

Neural net losses sometimes look convex-ish:



1D slice of loss landscape for a 4-layer ReLU network with 10 input features, 32 units per hidden layer, 10 categories, with softmax loss



Convex Functions

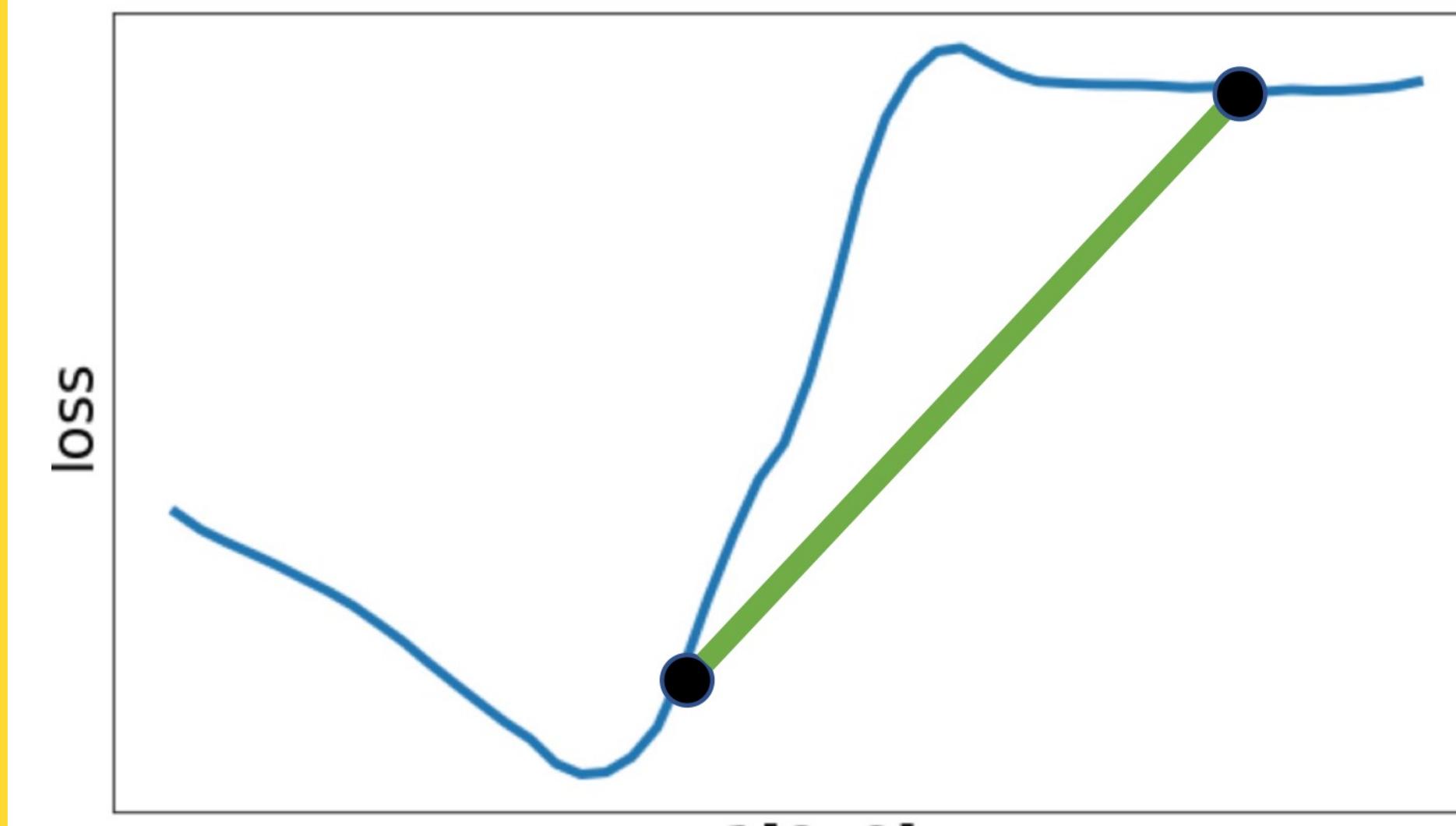
A function $f: X \subseteq \mathbb{R}^N \rightarrow \mathbb{R}$ is **convex** if for all $x_1, x_2 \in X, t \in [0,1]$,

$$f(tx_1 + (1 - t)x_2) \leq tf(x_1) + (1 - t)f(x_2)$$

Intuition: A convex function is a (multidimensional) bowl

Generally speaking, convex functions are **easy to optimize**: can derive theoretical guarantees about **converging to global minimum***

But often clearly nonconvex:



1D slice of loss landscape for a 4-layer ReLU network with 10 input features, 32 units per hidden layer, 10 categories, with softmax loss



Convex Functions

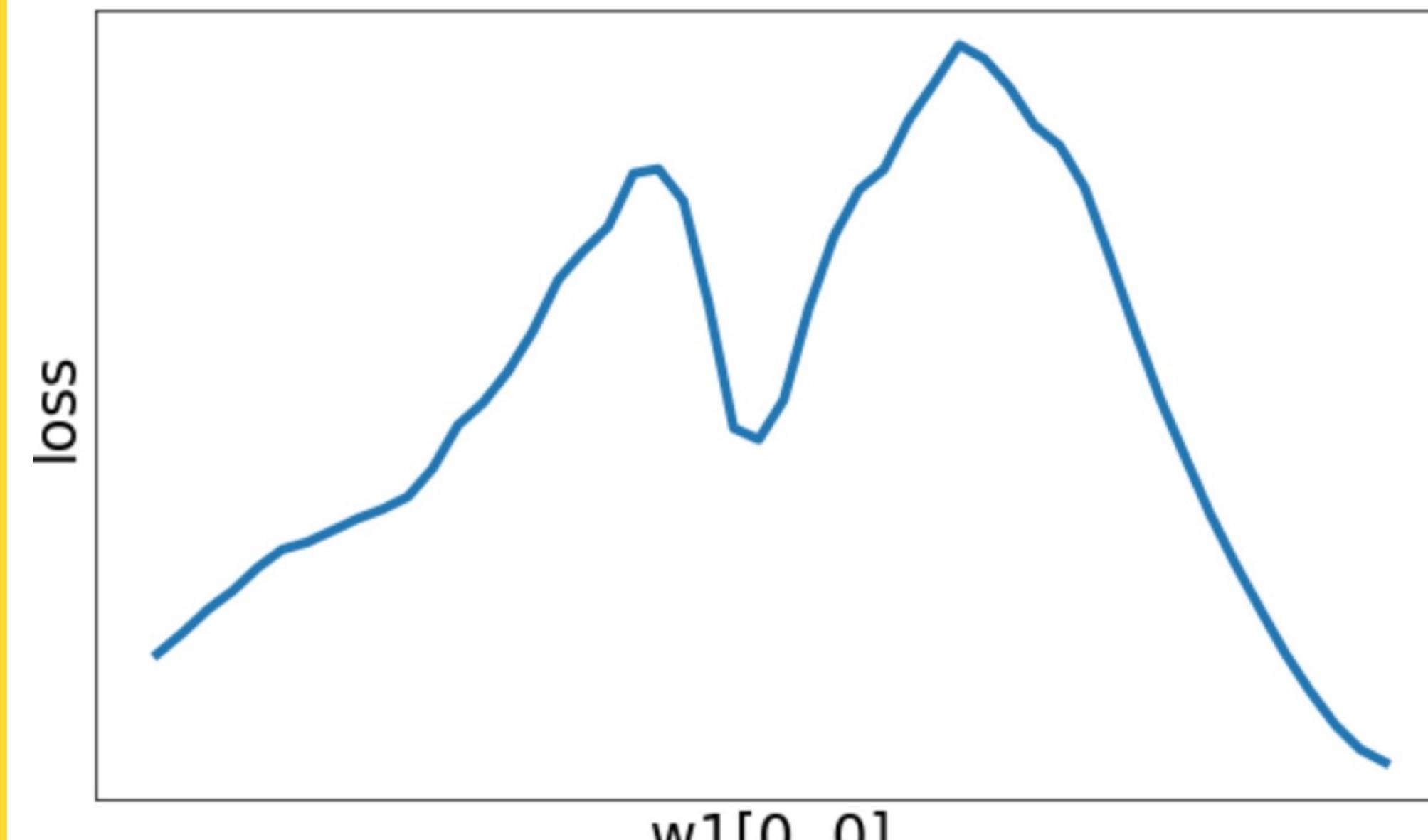
A function $f: X \subseteq \mathbb{R}^N \rightarrow \mathbb{R}$ is **convex** if for all $x_1, x_2 \in X, t \in [0,1]$,

$$f(tx_1 + (1 - t)x_2) \leq tf(x_1) + (1 - t)f(x_2)$$

Intuition: A convex function is a (multidimensional) bowl

Generally speaking, convex functions are **easy to optimize**: can derive theoretical guarantees about **converging to global minimum***

With local minima:



1D slice of loss landscape for a 4-layer ReLU network with 10 input features, 32 units per hidden layer, 10 categories, with softmax loss



Convex Functions

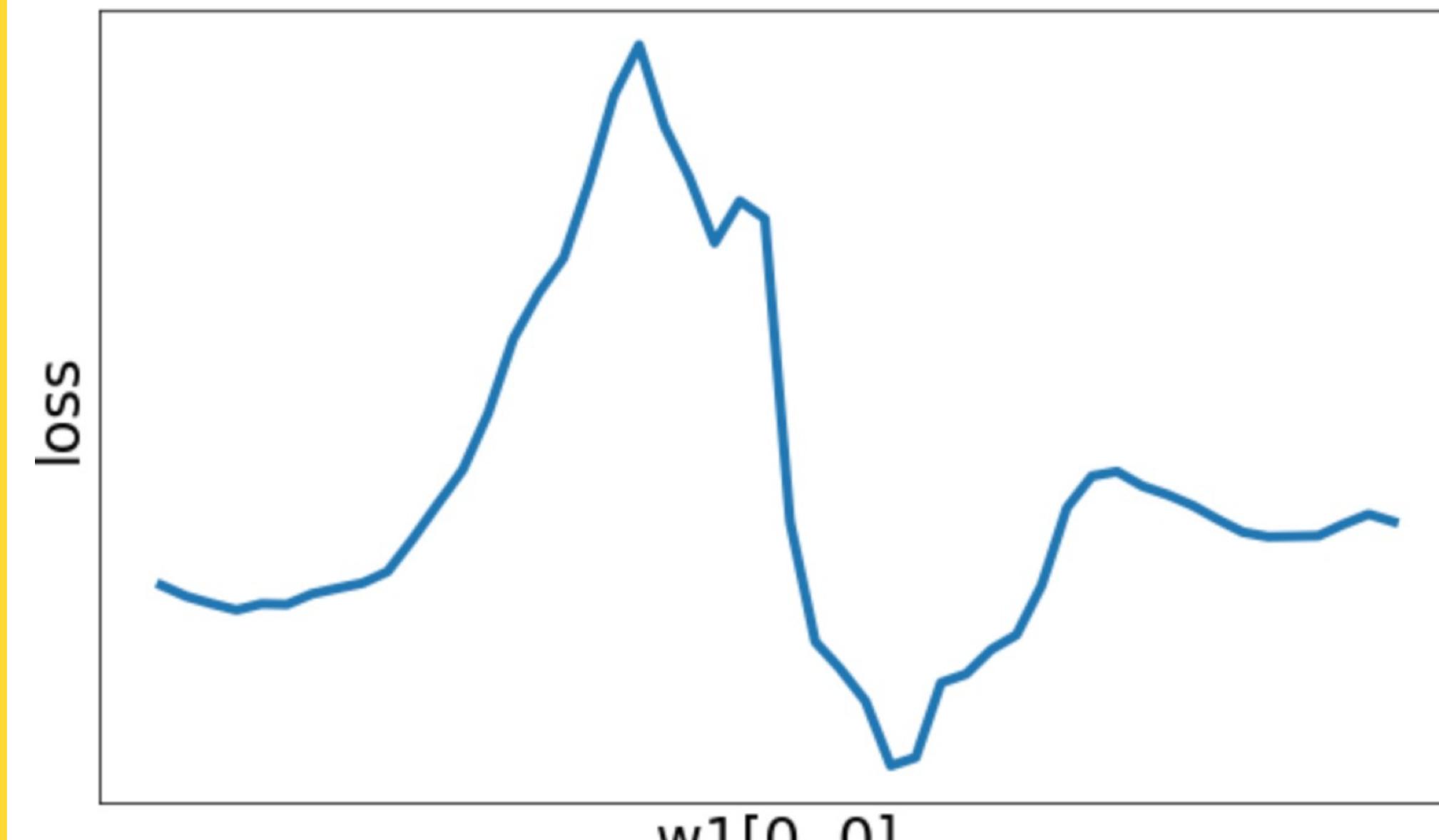
A function $f: X \subseteq \mathbb{R}^N \rightarrow \mathbb{R}$ is **convex** if for all $x_1, x_2 \in X, t \in [0,1]$,

$$f(tx_1 + (1 - t)x_2) \leq tf(x_1) + (1 - t)f(x_2)$$

Intuition: A convex function is a (multidimensional) bowl

Generally speaking, convex functions are **easy to optimize**: can derive theoretical guarantees about **converging to global minimum***

Can get very wild!



1D slice of loss landscape for a 4-layer ReLU network with 10 input features, 32 units per hidden layer, 10 categories, with softmax loss



Convex Functions

A function $f: X \subseteq \mathbb{R}^N \rightarrow \mathbb{R}$ is **convex** if for all $x_1, x_2 \in X, t \in [0,1]$,

$$f(tx_1 + (1 - t)x_2) \leq tf(x_1) + (1 - t)f(x_2)$$

Intuition: A convex function is a (multidimensional) bowl

Generally speaking, convex functions are **easy to optimize**: can derive theoretical guarantees about **converging to global minimum***

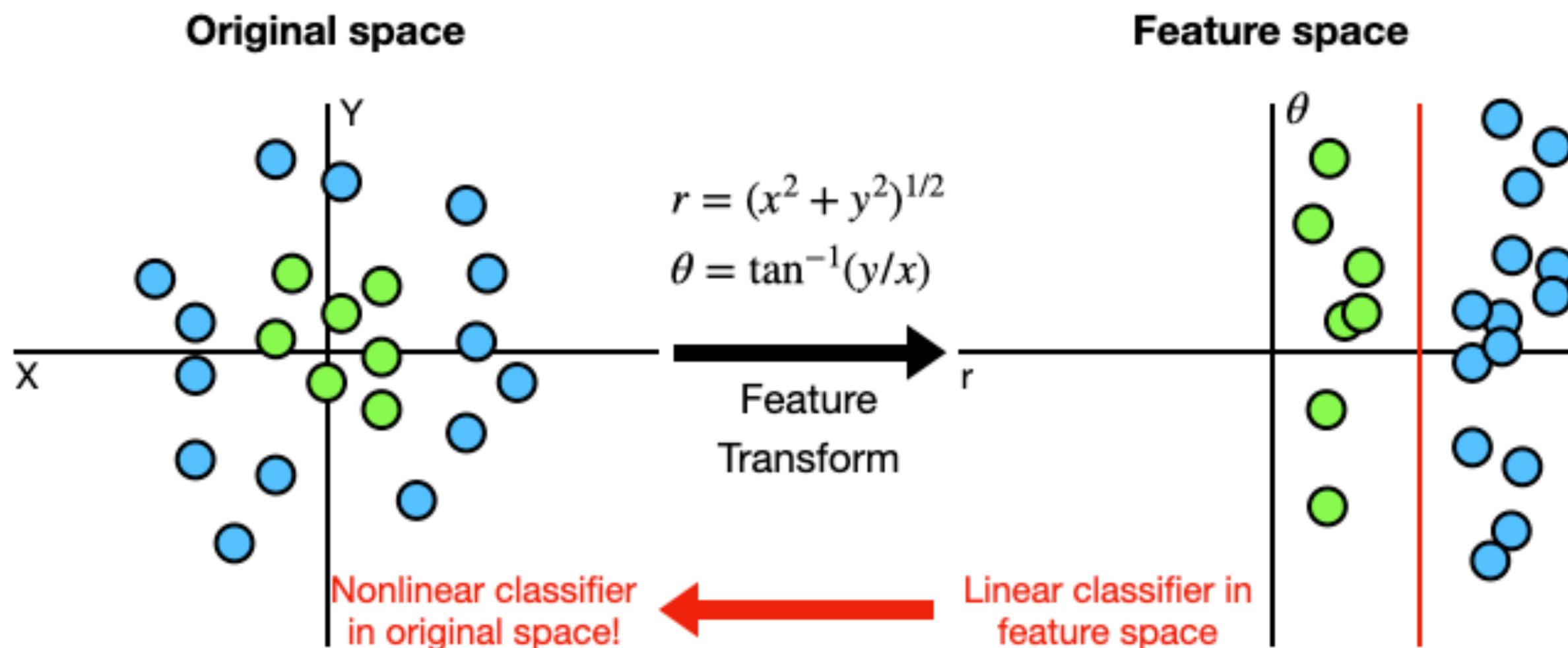
Most neural networks need **nonconvex optimization**

- Few or no guarantees about convergence
- Empirically it seems to work anyway
- Active area of research

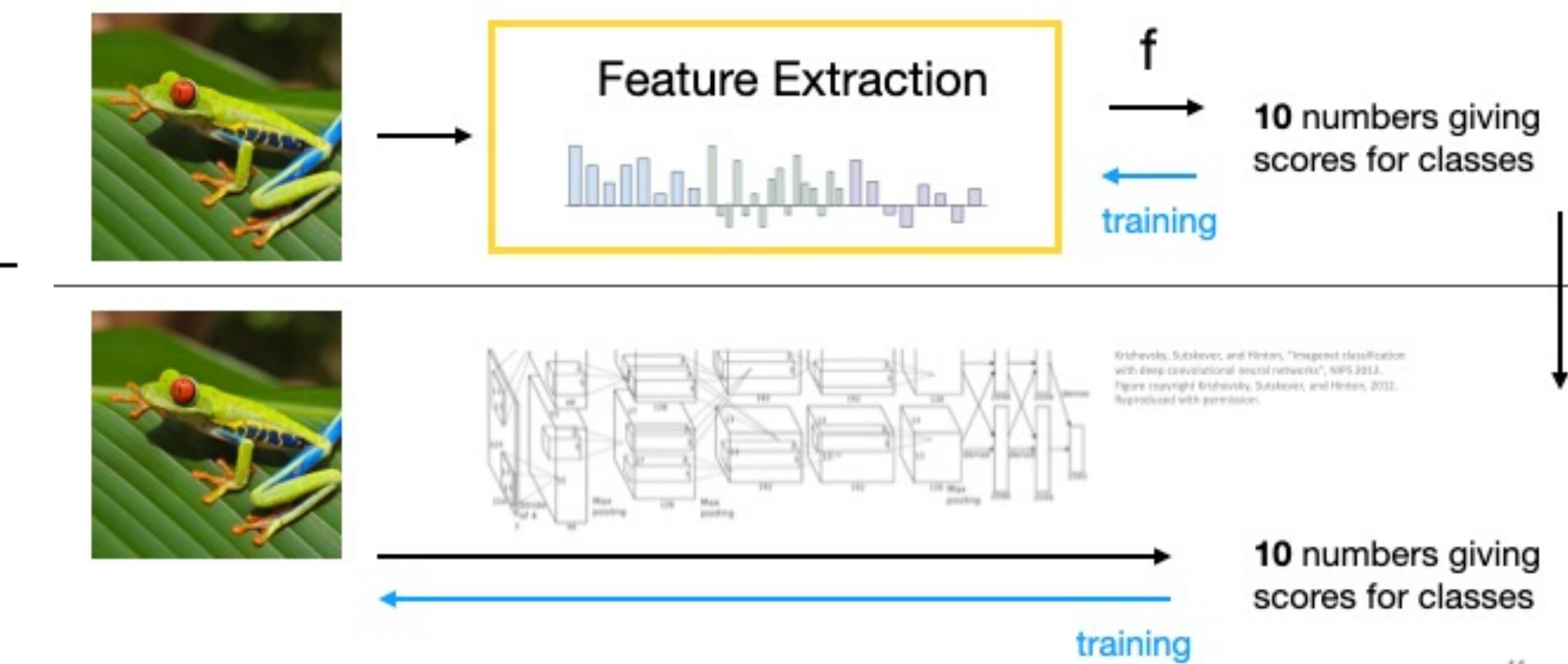


Summary

Feature transform + Linear classifier allows nonlinear decision boundaries



Neural Networks as learnable feature transforms

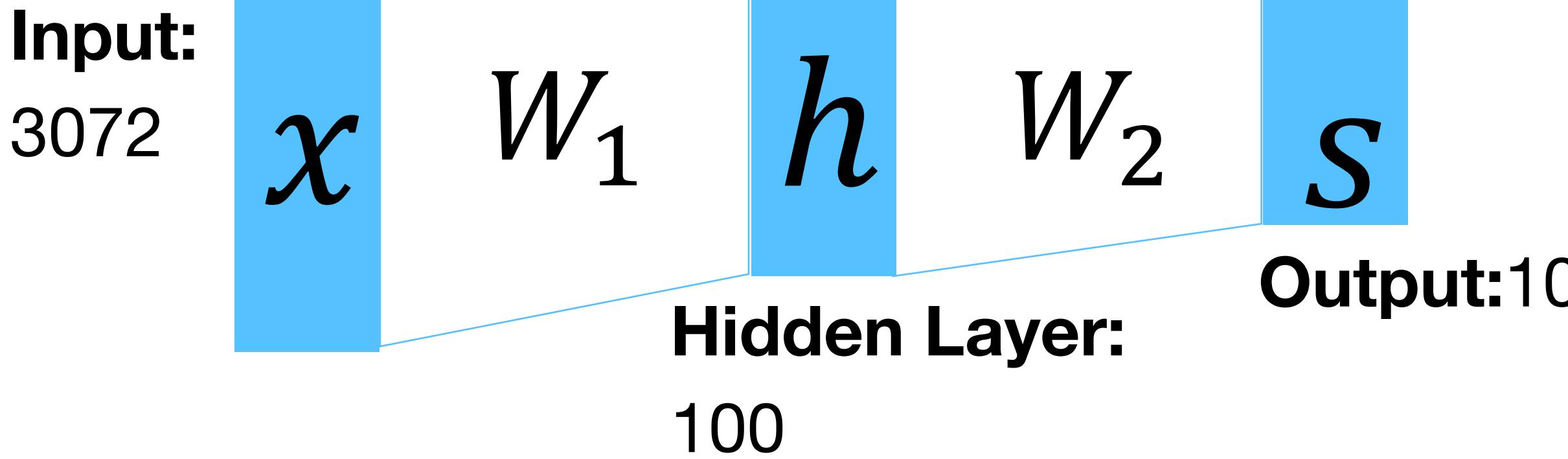




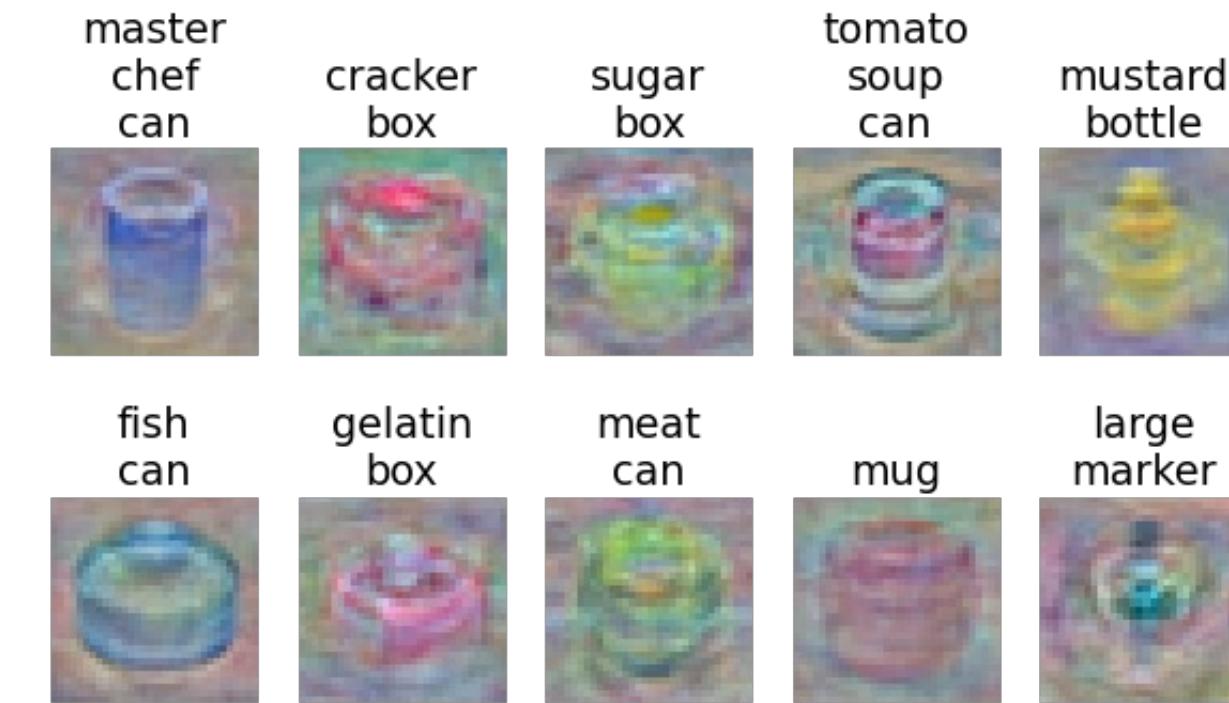
Summary

From linear classifiers to
fully-connected networks

$$f(x) = W_2 \max(0, W_1 x + b_1) + b_2$$



Linear classifier: One template per class



Neural networks: Many reusable templates

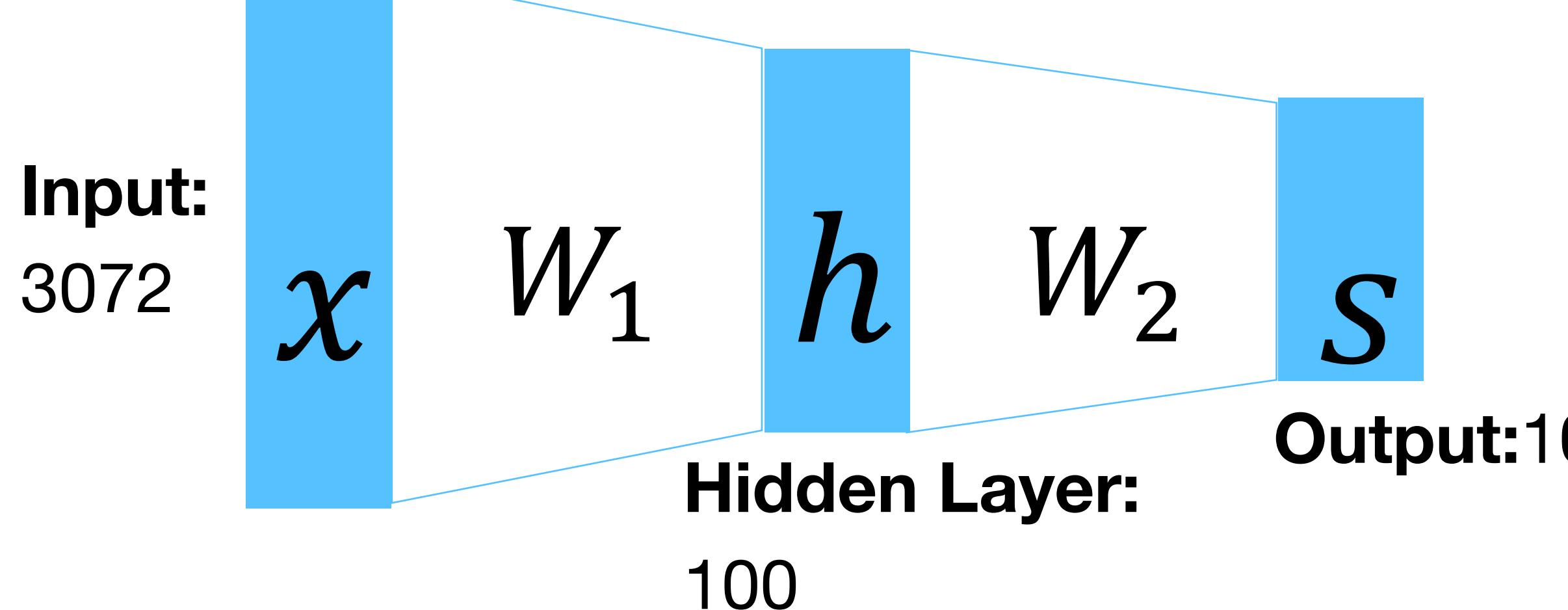




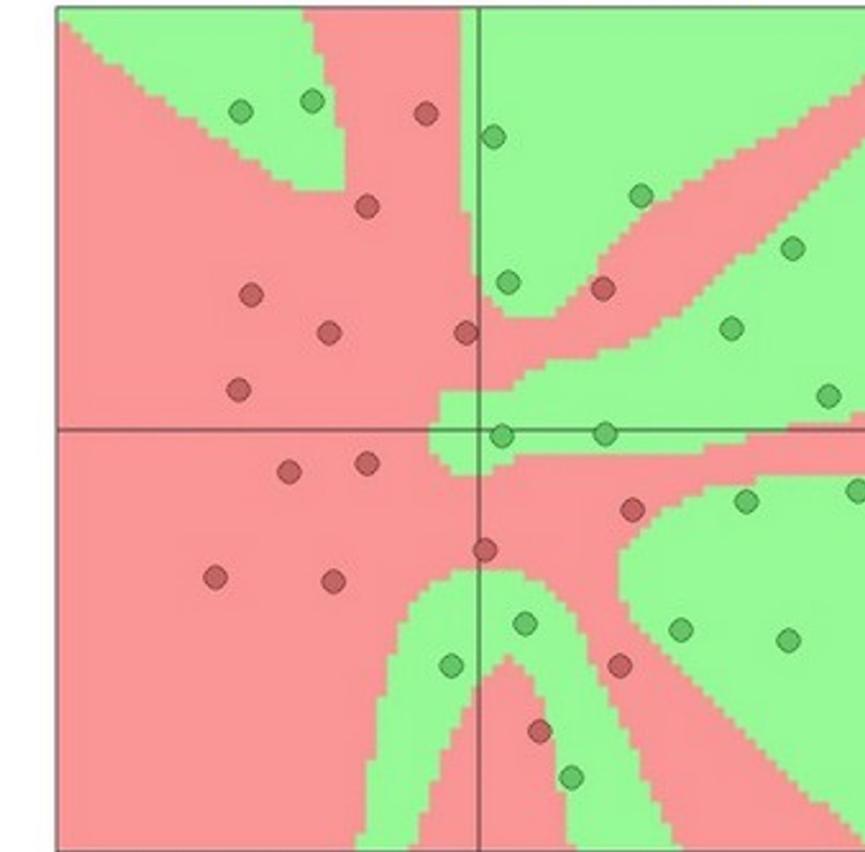
Summary

From linear classifiers to
fully-connected networks

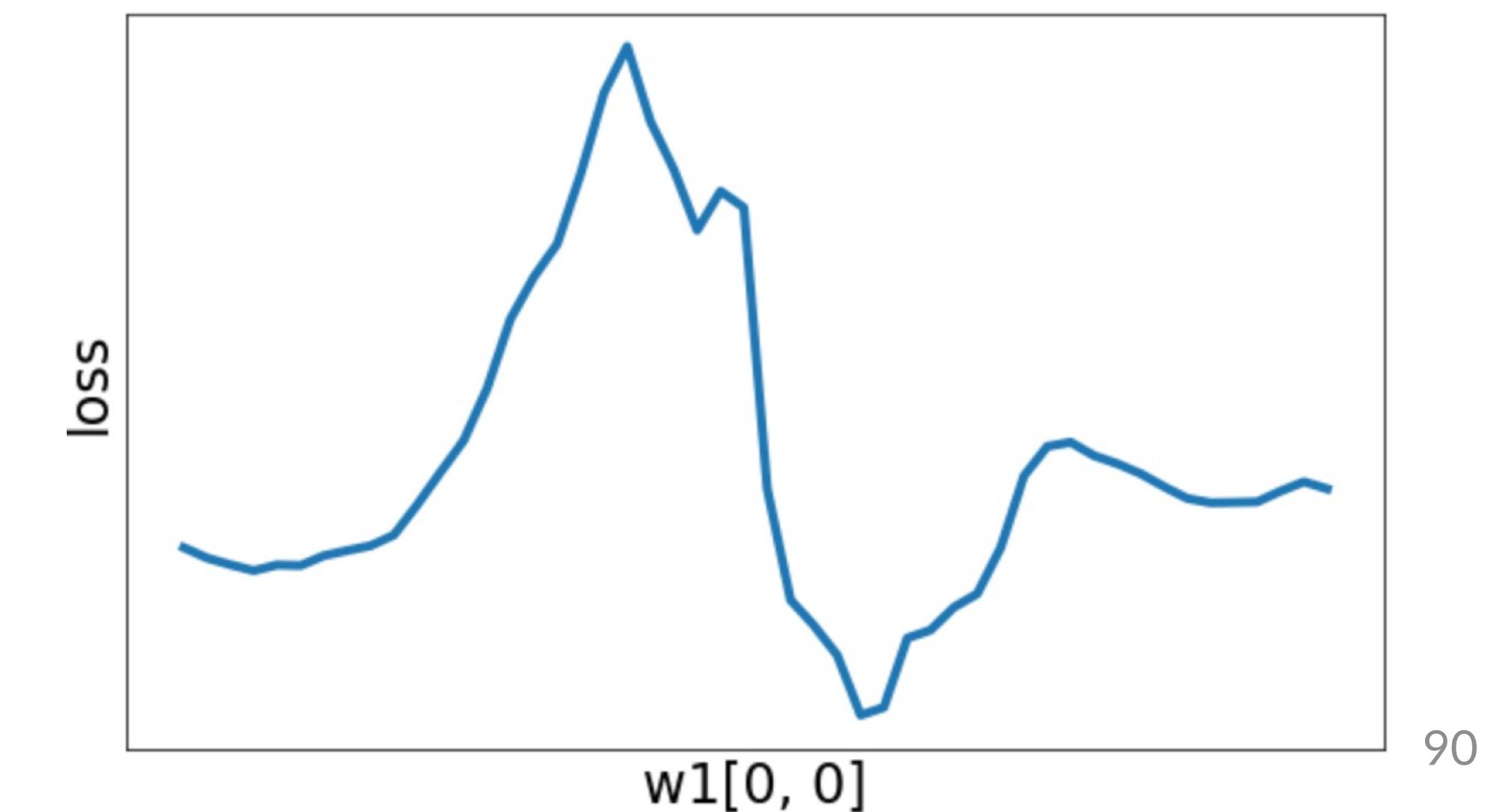
$$f(x) = W_2 \max(0, W_1 x + b_1) + b_2$$



Feature Space Warping



Nonconvex





DEEP Rob

Lecture 4
Neural Networks
University of Michigan | Department of Robotics

